

Research Interests

Stochastic Analysis on infinite dimensional spaces, SPDEs and interacting diffusions and their applications to mathematical physics.

Representative Publications

1. Gong Guanglu, **Liu Yong**, Qian Minping, *Simulated annealing with a potential function with discontinuous gradient on R^d* , Science in China (Series A), 2001, vol 44. No. 5, 571-578.
2. Gong Guanglu, **Liu Yong**, Qian Minping, *An adaptive simulated annealing algorithm*, Stochastic Proc. Appl., 2001, vol94, 95-103
3. **Liu Yong**, Zhao Huaizhong, *Representation of pathwise stationary solutions of stochastic Burgers' equations* Stochastics and Dynamics 2009 vol 9 No. 4 613-634
4. **Liu Yong**, Zhai Jianliang, *A note on time regularity of generalized Ornstein-Uhlenbeck processes with cylindrical stable noise*. C. R. Acad. Sci. Paris, Ser. I 350 (2012) 97-100
5. Chen Yong, **Liu Yong**, *On the fourth moment theorem for complex multiple Wiener-Ito integrals* Infin.Dimens.Anal.Quantum Probab. Relat. Top. 20 (2017) No.1 1750005, 24pp

More Publications

<http://www.ams.org/mathscinet/search/publications.html?pg1=IID&s1=889058>

Recent Grant Support

Extreme values in random structures (Jan. 2023-Dec. 2027, Participant) (NSFC 12231002)