

概率论系列报告

报告题目 (Title): Effective reduction for some SPDEs

报告人 (Speaker): 王伟 教授 南京大学

时间 (Time): 4月17日(周一)下午 2:30-3:30

地点 (Venue): 北京大学理科一号楼 1303

摘要 (Abstract): Some effective reduction methods for SPDEs are reviewed in this report. First stochastic averaging is presented to reduce SPDEs with separated slow-fast time scales. Then random slow manifold reduction, which is related closely to the stochastic averaging reduction, is introduced. Last a diffusion approximation method is presented to reduce PDEs driven by highly oscillating random force.

欢迎参加