SEMINARIO

Nawaf Bou-Rabee

Rutgers University

SPECTRWM: Spectral Random Walk Method for SPDEs

Abstract: The numerical solution of SPDEs presents challenges that are not typically encountered in the simulation of either PDEs or SDEs. In this talk we numerically illustrate these numerical issues, and present a new approach to address some of them. The basic idea in this approach is to approximate the SPDE solution by a suitable Markov jump process. We describe how to construct such approximations and discuss their properties.

Sala de Grados I, Facultad de Ciencias
Miércoles 23 de Noviembre de 2016 (17:00)
Organiza: G.I.R. ANEODA