UC3M–ICMAT Seminar – 2014/2015

Applied Probability and Statistics

On Stochastic PDEs

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Tuesday, March 17, 2015
11h30, *ICMAT, Aula Naranja*

In this presentation, we will be interested in partial differential equations with a stochastic forcing. We will start with some basic reminders on Brownian motion and stochastic calculus. After some examples of stochastic partial differential equations, we will concentrate on the case of a monotone operator of p-Laplace type. Then, we will present the case of a variable exponent p.

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