数学与系统科学研究院

计算数学所学术报告

报告人： **Dr. Cristina Anton**

（ *Grant MacEwan University* ）

报告题目：

Explicit Pseudo-Symplectic Methods based on generating functions for Stochastic Hamiltonian Systems

邀请人： 洪佳林 研究员

报告时间：2019 年 9 月 18 日（周三）

下午 16:00-17:00

报告地点： 数学院南楼二层

226 教室

Abstract：

We propose a systematic approach to construct explicit pseudo-symplectic schemes for stochastic Hamiltonian systems. This method is based on generating functions, so it is an extension of the techniques used for constructing high-order symplectic schemes for stochastic Hamiltonian systems. We study the order of convergence of the proposed explicit pseudo-symplectic schemes. The excellent long term performance of the pseudo-symplectic schemes is verified numerically.

欢迎大家参加！