数学与系统科学研究院

计算数学所网络学术报告

报告人：　Dr. Zhihui Liu

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报告题目：

Strong Approximation of Monotone SPDEs with Multiplicative Noise

邀请人：　陈楚楚 博士

报告时间：2020 年 7 月 15 日（周三）

下午 15:00-16:00

报告工具：腾讯会议（ID：572 534 048）

直播地址：

https://meeting.tencent.com/s/Tz5hbP6XIfQ1

Abstract:

We derive the optimal strong error estimation for numerical approximations of a second-order parabolic stochastic partial differential equation with monotone drift driven by a multiplicative infinite-dimensional Wiener process. The equation is spatially discretized by Galerkin methods and temporally discretized by drift-implicit Euler and Milstein schemes.

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