

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Michael Tretyakov**

( *University of Nottingham* )

报告题目:

**A layer method for stochastic  
Navier-Stokes equations with  
additive noise**

邀请人: 洪佳林 研究员

报告时间: 2017 年 4 月 20 日 (周四)

下午 16:00-17:00

报告地点: 科技综合楼三层

311 报告厅

## **Abstract:**

**We consider stochastic Navier-Stokes equations (SNSE) with spatial periodic boundary conditions and additive noise. We discuss various probabilistic representations for SNSE. Using the probabilistic representation with simplest characteristics, we construct a layer method for SNSE. We study convergence of the proposed method including showing its first mean-square order. We formulate the corresponding algorithm and present results of some numerical experiments.**

**The talk is based on a joint work with G.N. Milstein.**

**欢迎大家参加！**