

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Haomin Zhou**

(*Georgia Institute of Technology*)

报告题目:

**Stochastic Differential Equations,
Intermittent Diffusion, and Shortest
Path**

邀请人: 洪佳林 研究员

报告时间: **2013 年 6 月 27 日 (周四)**

下午 16: 00~17: 00

报告地点: **科技综合楼三层 301**

计算数学所小报告厅

Abstract:

In this talk, I will use the shortest path problem as an example to illustrate how one can connect optimization, stochastic differential equations and partial differential equations together to solve some challenging real world problems. On the other end, I will show what new and challenging mathematical problems can be raised from those applications. The talk is based on a joint work with Shui-Nee Chow and Jun Lu. And it is intended for graduate students.

欢迎大家参加!