数学与系统科学研究院

计算数学所博士后定期学术报告

报告人：　Dr. Lijun Miao

（ *Institute of Computational Mathematics and Scientific/Engineering Computing, CAS* ）

报告题目：

The mild solution to a class of stochastic parabolic Anderson equation

报告时间：2015 年 12 月 7 日（周一）

上午 10:00-11:00

报告地点：　科技综合楼三层

311 报告厅

<u>Abstract</u>：
In this paper, we investigate the existence and uniqueness of the mild solution to the stochastic parabolic equation with Gaussian potential, which is perturbed by external force driven by classical Brownian motion. Moreover, we establish the Feynman-Kac formula for the mild solution, and obtain the Hölder continuity for the solution to this model.

欢迎大家参加！