

数学与系统科学研究院

计算数学所学术报告

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报告题目:

**Well-posedness and Optimal
Regularity of Stochastic Evolution
Equations with Multiplicative Noises**

邀请人: 洪佳林 研究员

报告时间: 2017 年 9 月 9 日 (周六)

下午 15:30-16:30

报告地点: 数学院南楼七层

702 教室

Abstract:

In this paper, we prove the well-posedness and optimal regularity for the solution of stochastic evolution equations with Lipschitz-type coefficients driven by general multiplicative noises. To consider the well-posedness of the problem, the linear operator of the equations is only need to be a generator of a C_0 -semigroup and the proposed noises are quite general, which include space-time white noise and rougher noises. When the linear operator generates an analytic semigroup, we derive the optimal spatial and trajectory regularity of the solution through a generalized criterion by factorization method.

欢迎大家参加！