

数学与系统科学研究院

计算数学所学术报告

报告人: **Dr. Yitzhak Fouxon**

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报告题目:

**Fokker-Planck and Langevin
equations**

邀请人: 于海军 副研究员

报告时间: **2019 年 5 月 8 日 (周三)**

上午 8:30-10:30

报告地点: **科技综合楼三层**

311 报告厅

Abstract:

We provide the derivation of the Fokker-Planck equation from the microscopic Langevin description. Formulas of Gaussian functional averaging are given and their use in problems with the white noise illustrated. We study the problem of convergence of solutions of the Fokker-Planck equation to the same asymptotic solution at large times using the entropy functional. Solution of the Fokker-Planck equation via the Feynman-Kac formula is given.

欢迎大家参加！