数学与系统科学研究院

计算数学所网络学术报告

报告人： Dr. Jianfei Huang

（ ***Yangzhou University*** ）

报告题目：

Euler-Maruyama Methods for Two Kinds of Stochastic Fractional Differential Equations

邀请人： 唐贻发 研究员

报告时间: 2021 年 11 月 27 日（周六）

上午 9:00-10:00

报告工具: 腾讯会议（ID: 573 503 983）

会议密码：**123456**

Abstract:

We present Euler-Maruyama (EM) methods for the stochastic fractional integro-differential equations with Riemann-Liouville derivative, and the multi-term fractional stochastic nonlinear differential equations. Strong convergence of the presented EM methods is strictly proved. And fast implementation of the methods is discussed based on the sum-of-exponentials technique for Riemann-Liouville integrals and Ito integrals.

欢迎大家参加！