

BERLINER KOLLOQUIUM
WAHRSCHEINLICHKEITSTHEORIE

GK-KOLLOQUIUM
STOCHASTISCHE ANALYSIS

Nicolas Perkowski

(HU Berlin)

zum Thema

“Paracontrolled KPZ equation”

Abstract:

I will present several results that can be obtained by analyzing the KPZ equation using paracontrolled distributions. For example, we will see that the solution to KPZ is given by the value function of an optimal control problem, where a Brownian motion is steered through a white noise potential. We will also study discretizations la Sasamoto-Spohn and prove their convergence to the KPZ equation or a modified version of it. This is joint work with Massimiliano Gubinelli.

Interessenten sind herzlich eingeladen!

Ort: TU Berlin (MA 041)
Straße des 17. Juni 136

Zeit: Mittwoch, 14. Oktober 2015, um **18.15 Uhr**

Kaffee/Tee ab 16:45 Uhr

Berlin, September 2015