

Department of Applied Mathematics Seminar

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Topic

Simulation of random fields and stochastic partial differential equations on hypersurfaces

Date| Time

20 October 2025 (Monday) | 10:50 – 11:40 (HK Time)

Venue

TU717

Abstract:

While approximations of stochastic partial differential equations have been developed for more than two decades, methods suitable for equations on domains outside Euclidean space are still rare. In this talk, I will present numerical methods for stochastic evolution equations on spheres and generalized Whittle–Matérn random fields on hypersurfaces.

ALL ARE WELCOME