



**The Hong Kong Polytechnic University
Department of Applied Mathematics**

Colloquium

Numerical Approximation for Optimal Control of PDEs with Random coefficients

by

Prof. Wenbin Liu

**Management Science and Computational Mathematics
University of Kent**

In this talk, we study numerical approximation of optimal control governed by PDEs with random coefficients or by SDEs. We first examine stochastic finite element approximation of optimal control governed by PDEs with random coefficients. We firstly derive optimality conditions, set up stochastic finite element approximation of optimal control and then derive a priori error estimates. We further examine some progress on numerical Approximation for Optimal Control of SDEs.

Date : 17 April, 2015 (Friday)

Time : 11:00a.m. – 12:00noon

Venue : TU717, The Hong Kong Polytechnic University

*** * * ALL ARE WELCOME * * ***