The Hong Kong Polytechnic University
Department of Applied Mathematics

Seminar

Well-posedness and Optimal Regularity of Stochastic Evolution Equations with Multiplicative Noises

by

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Abstract

In this talk, we prove the well-posedness and optimal trajectory regularity for the solution of stochastic evolution equations with Lipschitz-type coefficients driven by general multiplicative noises. To consider the well-posedness of the problem, the linear operator of the equations is only need to be a generator of a C0-semigroup and the proposed noises are quite general, which include space-time white noise and rougher noises. We derive the optimal trajectory regularity of the solution under minimum conditions on the data through a generalized criterion by factorization method.

Date : 3 August, 2017 (Thursday)
Time :   11:00a.m. – 12:00noon
Venue : TU801, The Hong Kong Polytechnic University

* * *   ALL ARE WELCOME   * * *