

THE UNIVERSITY



OF HONG KONG

*Institute of Mathematical Research
Department of Mathematics*

Numerical Analysis Seminar

Stochastic fractional diffusion equations with Gaussian noise rough in space.

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Abstract

For a class of stochastic fractional diffusion equations with multiplicative Gaussian noise which is white/colored in time and rough in space, we prove the existence and uniqueness of the solution in the Ito-Skorohod sense. The lower/upper bounds for moments and the Hölder continuity of the solution are also studied.

Date:	April 26, 2023 (Wednesday)
Time:	10:00am - 11:00am
Venue:	ZOOM: https://hku.zoom.us/j/ Meeting ID: 913 6532 3891 Password: 310656

All are welcome