

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor Tusheng ZHANG

School of Mathematics
University of Manchester
U.K.

will give a talk

entitled

**LATTICE APPROXIMATIONS OF REFLECTED
STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS
DRIVEN BY SPACE-TIME WHITE NOISE**

Abstract

We introduce a discretization/approximation scheme for reflected stochastic partial differential equations driven by space-time white noise through systems of reflecting stochastic differential equations. To establish the convergence of the scheme, we study the existence and uniqueness of solutions of Skorohod-type deterministic systems on time-dependent domains. We also need to establish the convergence of an approximation scheme for deterministic parabolic obstacle problems.

on

Friday, July 15, 2016

(Refreshments will be served from 10:45 a.m. outside Room 301 Run Run Shaw Building)

11:00 a.m. – 12:00 noon

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

All interested are welcome