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DK Seminar

January 28, 2015, 14:00 - 15:00

TU Wien, Freihaus, green area, 4th floor, SEM 101C

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IST Austria

Approximating rough stochastic PDEs

Abstract: We consider Burgers type stochastic PDEs in one space dimension driven by space-time white noise. It turns out that such equations are very unstable under approximation of the nonlinearity. In fact, we prove that solutions to different - seemingly natural - approximation schemes converge to different limits. This phenomenon can be naturally explained in the framework of rough paths theory. This is joint work with Martin Hairer and Hendrik Weber (Warwick).