Wednesday 18 September 2019 – at 10.40 am
Seminar Room - Department of Physics

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Measure-valued diffusions and SPDEs in Banach spaces

Abstract:
Measure-valued diffusions arise when a phenomenon can be characterized exploiting the random evolution of specific measures over time. In some cases, such measure can be taken as absolutely continuous with respect to the Lebesgue measure. Densities of measure-valued diffusion can be characterized as weak solution of certain SPDEs driven by space-time white noise. In this talk we discuss how those densities, taking values in given Banach spaces, can be seen as weak solutions of some SPDEs via stochastic integration in Banach spaces approach.

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