Boundary renormalisation of stochastic PDEs

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Interpreting the continuum parabolic Anderson model on a bounded domain, a naïve attempt leads to a solution theory in which all Robin (including homogeneous Dirichlet or Neumann) solutions coincide. The resolution of this is a boundary renormalisation, which we also discuss in the context of other singular equations such as the KPZ or stochastic quantisation equations. Joint work with Martin Hairer.

Tuesday, February 12, 2019 04:30pm - 05:30pm

Uni Wien HS 11, 2. OG, OMP 1

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