

Statistics and Data Science Seminar

Stochastic De Giorgi iteration and regularity of SPDE

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Abstract: We will start on the classical De Giorgi iteration for parabolic PDEs. We will explain how a stochastic version of De Giorgi iteration can be developed and applied to prove Hölder continuity for solution of stochastic partial differential equations with measurable coefficient. We will also introduce fine properties for the solutions obtained by applying the stochastic De Giorgi iterations.

Wednesday, January 14 at 4:00 PM in SEO 636