

Statistics and Data Science Seminar

Recent advances in statistical inference for SPDEs

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Abstract: In this talk, we discuss recent discoveries in statistical inference for stochastic partial differential equations (SPDEs). We mainly focus on parameter estimation problems in stochastic evolution equations driven by additive noise: 1. space-time and 2. space-only colored (or white) noise. The goal of this talk is to derive "good" estimators in the sense that they are consistent and asymptotically normal to a true parameter in a specific asymptotic regime when continuous or discrete sampling of the solution process is available.

Wednesday, February 26 at 4:00 PM in 636 SEO