Introduction to the theory of regularity structures: Dirk Erhard, University of Bahia

Singular stochastic PDEs (singular SPDEs) are partial differential equations containing a random term with very bad regularity properties. One famous example is the so called KPZ equation given via $\partial_t h = \partial_x xh + (\partial_x h)^2 + \xi$, where ξ denotes a space time white noise. This is a random field $\xi = \{\xi(t, x) : t \ge 0, x \in\}$ consisting of i.i.d gaussian random variables that has extremely bad continuity properties. Until very recently it seemed completely hopeless to come up with a method that allows to study well posedness of the KPZ equation let alone for a class of singular SPDEs. However, around the year 2014 Martin Hairer developed a theory that revolutionized our understanding of such equations, and that created a research field on its own. For example it follows from his theory that the more honest way of writing the KPZ equation would be $\partial_t h = \partial_x xh + (\partial_x h)^2 + \xi - \infty$. The aim of this course is two-fold. First I want to explain why the infinity term is natural and necessary in some cases. Second I want to present the main ingredients of the theory of Regularity structures.

Segunda 16, Quarta 18 e Sexta 20 de Agosto as 16 hs

Segunda 23, Quarta 25 de Agosto as 16 hs

Link para a primeira aula via Zoom : https://us06web.zoom.us/j/86556535639?pwd =YUYxbGsrZCszZVA3aUNITGUyV3dXUT09, Meeting ID: 865 5653 5639, Passcode: 016142

Link para as outras aulas serão divulgados em https://www.ime.unicamp.br/ssde/