

Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Nonlocal Conservation law from Stochastic Particle Systems

Christian Olivera
UNICAMP

Resumo:

We consider an interacting particle system modeled as a system of N stochastic differential equations driven by Lévy processes. The limiting behavior as the size N grows to infinity is achieved as a law of large numbers for the empirical process associated with the interacting particle system. We prove that the empirical process converges, uniformly in the space variable, to the solution of the fractal conservation law. We use a semigroup approach which is inspired by some literature on stochastic partial differential equations.

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