

Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Gradient estimates via FBSDEs and applications to stochastic multi-dimensional Burgers equations

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Resumo:

In this work, we prove existence and uniqueness of global classical solutions for stochastic multi-dimensional Burgers equations driven by a finite-dimensional Brownian motion. In order to get classical solutions, the technique of forward-backward SDEs is employed and, in particular, we present a probabilistic proof of Ladyzhenskaya-type gradient estimates for parabolic PDEs. Our results complement the results obtained by Brzez'niak, Goldys and Neklyudov in L^p spaces.

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