



ÉCOLE POLYTECHNIQUE
FÉDÉRALE DE LAUSANNE

***Institut de mathématiques des sciences computationnelles et ingénierie
MATHICSE***

***SEMINAIRE D'ANALYSE
NUMERIQUE***

➤ ***MERCREDI 9 Février 2011 à 16h15 à la salle MA A110***

Prof. E. BUCKWAR (University of Heriot-Watt, U.K.) donnera une conférence intitulée:

“Linear stability analysis of numerical methods for stochastic differential equations ”

Stochastic differential equations are employed in many application areas to model randomness in the dynamics, the influence of physical noise or uncertainty in system parameters. Numerical methods play a significant role in the investigation of these mathematical models and consequently the development of numerical methods has been an area of considerable interest in recent years.

In this talk I will provide a brief introduction to stochastic differential equations and their numerics and then discuss recent results concerning the topic linear stability analysis of numerical methods for stochastic differential equations.

Lausanne, le 14 janvier 2011
Prof. Assyr Abdulle / nk

Les séminaires qui ont lieu à la Section de Mathématiques sont annoncés sur Internet
(<http://memento.epfl.ch/cgi-bin/memento/select?memento=MATHS>)