Seminar of Probability and Stochastic Process

Tuesday, 9th April, from 13h15 to 14h00
MA A1 10, EPFL, Ecublens

Prof. Scott Armstrong

CNRS, Paris-Dauphine University

Stochastic homogenization of Hamilton-Jacobi equations

Abstract:

We will discuss qualitative and quantitative aspects of the study of homogenization of Hamilton-Jacobi equations in random environments. From the probability point of view, a special case of the results correspond to large deviation principles for diffusions in random environments.

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