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Einladung

zum Vortrag im Rahmen des **SFB Colloquiums** (Standort Graz), mit dem Titel

Numerical approximations for stochastic Burgers equations

VORTRAGENDER: **Primož Pusnik**, ETH Zürich

DATUM: Donnerstag, 5. Oktober 2017

ZEIT: 14:00 Uhr

ORT: KFU Graz

Abstract: The talk is about explicit fully-discrete numerical approximation schemes for a class of stochastic partial differential equations (SPDEs) with additive noise and non-globally Lipschitz continuous and non-globally monotone nonlinearities. The scheme enjoys some appropriate exponential moment bounds which allow to prove strong convergence with rates for some classes of SPDEs; in particular, stochastic Burgers equations with additive noise.

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