

UNIVERSITY OF CRETE
DEPARTMENTS OF MATHEMATICS AND APPLIED MATHEMATICS

SEMINAR

11:00pm, Wednesday, 26 June 2019
Room A-303

István Gyöngy *University of Edinburgh*

On Nonlinear Filtering and Stochastic PDEs

An introduction to the theory of nonlinear filtering and the related stochastic PDEs will be presented. The filtering equations for partially observed diffusion processes will be obtained, and their solvability in Sobolev spaces will be investigated. The robustness of the nonlinear filters and numerical methods for their calculations will be discussed.