



Institut für Grundlagen der Bauingenieurwissenschaften  
*Arbeitsbereich Technische Mathematik*

## GASTVORTRAG

Der Arbeitsbereich für Technische Mathematik lädt zu folgendem Vortrag ein:

**Nadzeya Bedziuk**

Belarusian State University

### **Stochastic differential equations with semi-martingales in the algebra of generalized random processes**

Nonlinear differential equations with non-smooth driving processes are considered. The algebra of generalized random processes of Egorov's type is used to define associated solutions of the above equations. This talk introduces a generalized stochastic integral with respect to a semimartingale and presents how it is used to give a full classification of the associated solutions of the differential equations for a specific type of the driving processes.

Zeit: **Donnerstag, 23. 02. 2012, 16.15**

Ort: **Seminarraum B 609, 6. Stock Bauingenieurgebäude**

**Gäste sind herzlich willkommen!**

*Michael Oberguggenberger*