INSTITUT FÜR MATHEMATIK

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MATHEMATIKKOLLOQUIUM

Das Institut für Mathematik lädt zu folgendem Vortrag ein:

Andreas Neuenkirch

Technische Universität Kaiserslautern

Rough Paths Theory and Numerical Methods for Stochastic Differential Equations

The Rough Paths Theory, which was developed by Terry Lyons (1994, 1998), allows to define and solve stochastic differential equations pathwise, i.e. for fixed sample paths of the driving noise. This approach complements the classical Itô-Theory (1942, 1944) and can be also applied to stochastic differential equations driven by fractional Brownian motion.
In this talk, I will give an introduction into the Rough Paths Theory and will present its application to the construction of numerical methods for stochastic differential equations.

Zeit: **Montag, den 05. Dezember 2011 um 17.15 Uhr**

Ort: **Architekturgebäude EG, Technikerstraße 21, HS 10**

Gäste sind herzlich willkommen!

Christel & Stefan Geiß