An application of the theory of regularity structures to the study of a fractional heat equation

Aurélien Deya (Université de Lorraine)

Time **Monday, Febr 2, 2015 at 16:00**
Place **Campus Kirchberg, room B04**

We will see how Martin Hairer's powerful theory of regularity structures can be applied in order to study a stochastic heat equation with perturbation driven by a space-time fractional sheet, a model which cannot be dealt within the classical martingale framework. To a certain extent, the equation under consideration can be seen as a PDE counterpart of the standard stochastic differential equation driven by a fractional Brownian motion.