



Symmetries for the gKPZ equation via multi-indices

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Carlo Bellingeri holds a doctorate in Mathematics from the Sorbonne Université and he is a post-doctoral researcher in mathematics at the University of Lorraine. His main mathematical interests lie in stochastic analysis, stochastic partial differential equations, and abstract algebraic structures in probability.



Abstract: In this talk, I will present how to use the recent theory multi-indices by Otto and coauthors to compute the dimension of the two spaces associated with the symmetries of the one-dimensional generalised KPZ equation (gKPZ): the chain rule and the Itô Isometry. Our proof is quite elementary and shows that multi-indices provide in this case a simplification in comparison to the results obtained via decorated trees. Joint work with Y. Bruned (Université de Lorraine).

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主办单位:

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