

Seminário de sistemas dinâmicos e estocásticos

IMECC - UNICAMP

Título: Superdiffusive limits for deterministic fast-slow systems.

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Resumo:

Homogenisation of fast-slow systems leads to stochastic differential equations in the limit as the time-separation grows. I'll focus on the superdiffusive case where the SDE is driven by an alpha-stable Levy process. Earlier results with Gottwald and with Chevyrev, Friz and Korepanov suggested a reasonably simple theory, but the full solution turns out to be a bit stranger. This is joint work with Chevyrev and Korepanov.