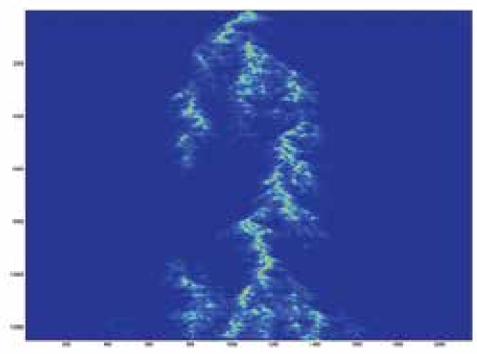
BRIN MATHEMATICS RESEARCH CENTER

Stochastic PDEs

June 23-27, 2025

About the workshop

Stochastic partial differential equations (SPDEs) represent a dynamic and rapidly evolving field in probability theory. This area has been growing steadily in the past 30 years, providing new techniques for analyzing complex systems whose behaviour is subject to random perturbations. SPDEs can be used for modelling a wide range of physical phenomena, encountered in statistical mechanics, mathematical physics, theoretical neuroscience, fluid dynamics and mathematical finance.



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