

MARKOV RANDOM FIELDS AND BOUNDARY PROBLEMS FOR STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS*

YU. A. ROZANOV

(Translated by Merle Ellis)

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1. Introduction. Let us turn to such a familiar stochastic model as the random field

$$\xi = \xi(t), \quad t \in R^3,$$

called the *Levy Brownian motion*. Recall that $\xi = \xi(t)$ is a continuous Gaussian function of a space variable having zero mean and characterized by the property $\xi(0) = 0$ and

$$E|\xi(t) - \xi(s)|^2 = |t - s|, \quad s, t \in R^3.$$

Let us consider ξ in the region $G_0 = R^3 \setminus \{0\}$ with the point $t = 0$ removed. As a generalized function, ξ satisfies in the region G_0 the stochastic Poisson equation

$$(1.1) \quad \Delta \xi = \eta$$

with random source of "white noise" represented as a generalized random field $\eta = (\varphi, \eta)$ on the space of functions $\varphi \in \mathcal{L}_2(G_0)$, for which

$$E(\varphi, \eta)(\psi, \eta) = \int \varphi \psi = (\varphi, \psi).$$

Clearly, in some region $G \subseteq G_0$ the function ξ can be identified as a generalized solution $u = \xi$ of the equation

$$(1.2) \quad \Delta u = f$$

with source $f = \eta$ in G under the boundary conditions

$$(1.3) \quad u(t) = \xi(t), \quad t \in \Gamma,$$

on the boundary $\Gamma = \partial G$ with given continuous function $\xi(t)$, $t \in \Gamma$. The right-hand side in (1.2) does not depend on the action of the random source η beyond the confines of the region G , and one might think that when $\xi(t)$, $t \in \Gamma$, is given, the function ξ will be stochastically defined¹ in G , i.e., its probability distribution for fixed values of $\xi(t)$, $t \in \Gamma$, will not depend on whatever the conditions are on the behavior of ξ outside the region G . But this is not so, for example, there are generalized boundary values on the boundary $\Gamma = \partial G$ not depending on the values $\xi(t)$, $t \in \Gamma$, which substantially

* Received by the editors October 10, 1986.

¹ Stochastically defined processes (in the terminology of [1]) later came to be called Markov processes.

Random Fields And Stochastic Partial Differential Equations

Robert C. Dalang



Random Fields And Stochastic Partial Differential Equations:

Random Fields and Stochastic Partial Differential Equations Yu. A. Rozanov, 1991 **Random Fields and Stochastic Partial Differential Equations** Y. Rozanov, 2014-01-15 Random Fields and Stochastic Partial Differential Equations Y. Rozanov, 1998-03-31 This book considers some models described by means of partial differential equations and boundary conditions with chaotic stochastic disturbance In a framework of stochastic Partial Differential Equations an approach is suggested to generalize solutions of stochastic Boundary Problems The main topic concerns probabilistic aspects with applications to well known Random Fields models which are representative for the corresponding stochastic Sobolev spaces The term stochastic in general indicates involvement of appropriate random elements It assumes certain knowledge in general Analysis and Probability Hilbert space methods Schwartz distributions Fourier transform I A very general description of the main problems considered can be given as follows Suppose we are considering a random field in a region $T \subset \mathbb{R}^d$ which is associated with a chaotic stochastic source by means of the differential equation in T A typical chaotic source can be represented by an appropriate random field with independent values i.e. generalized random function $\varphi_p(T) \subset E \subset C(T)$ with independent random variables $\varphi_p(f)$ for any test functions φ_p with disjoint supports The property of having independent values implies a certain roughness of the random field which can only be treated functionally as a very irregular Schwarz distribution With the lack of a proper development of non linear analyses for generalized functions let us limit ourselves to the 1 For related material see for example J L Lions E Sample Path Properties of Gaussian Random Fields and Stochastic Partial Differential Equations Cheuk Yin Lee, 2020 Gaussian random fields are studied and applied in a wide range of scientific areas In particular the solutions of stochastic partial differential equations SPDEs form an important class of random fields and it is of interest to study the properties of their sample paths The objective of this dissertation is to develop some methods for studying Gaussian random fields and to use these methods to investigate the sample path properties of SPDEs We study the existence of multiple points for a general class of Gaussian random fields including fractional Brownian sheets systems of stochastic heat equations and systems of stochastic wave equations We also study the regularity of local times and the Hausdorff measure of level sets of Gaussian random fields and give an application to the stochastic heat equation Moreover for the stochastic wave equation we examine further properties including local nondeterminism the exact modulus of continuity and the propagation of singularities **A Minicourse on Stochastic Partial Differential Equations** Robert C. Dalang, 2009 This title contains lectures that offer an introduction to modern topics in stochastic partial differential equations and bring together experts whose research is centered on the interface between Gaussian analysis stochastic analysis and stochastic PDEs **Stochastic Partial Differential Equations: Six Perspectives** René Carmona, 1999 Presents the main topics of interest in the field of stochastic partial differential equations SPDEs emphasizing breakthroughs and such basic issues as the role of SPDEs in stochastic modeling how SPDEs arise and how their theory is

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Stochastic Partial Differential Equations Pao-Liu Chow, 2014-12-10 Explore Theory and Techniques to Solve Physical Biological and Financial Problems Since the first edition was published there has been a surge of interest in stochastic partial differential equations PDEs driven by the Levy type of noise Stochastic Partial Differential Equations Second Edition incorporates these recent developments and improves *A Minicourse on Stochastic Partial Differential Equations* Robert Dalang, Davar Khoshnevisan, Carl Mueller, David Nualart, Yimin Xiao, 2008-10-15 In May 2006 The University of Utah hosted an NSF funded minicourse on stochastic partial differential equations The goal of this minicourse was to introduce graduate students and recent Ph D s to various modern topics in stochastic PDEs and to bring together several experts whose research is centered on the interface between Gaussian analysis stochastic analysis and stochastic partial differential equations This monograph contains an up to date compilation of many of those lectures Particular emphasis is paid to showcasing central ideas and displaying some of the many deep connections between the mentioned disciplines all the time keeping a realistic pace for the student of the subject

Stochastic Partial Differential Equations and Applications - VII Giuseppe Da Prato, Luciano Tubaro, 2005-10-12 Stochastic Partial Differential Equations and Applications gives an overview of current state of the art stochastic PDEs in several fields such as filtering theory stochastic quantization quantum probability and mathematical finance Featuring contributions from leading expert participants at an international conference on the subject this book

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