



DEPARTAMENTO
DE ANÁLISIS
MATEMÁTICO,
MATEMÁTICA
APLICADA



Instituto de
Matemática
Interdisciplinar

COLLOQUIUM DE ANÁLISIS MATEMÁTICO

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Random walks and partial differential equations in the Heisenberg group

We discuss several discrete stochastic processes in the Heisenberg group H and how they can be used to approximate solutions of subelliptic partial differential equations. By relating the Markov property of these processes to asymptotic mean value properties of functions, we will show how discrete value functions approximate solutions (in the viscosity sense) of the p -Laplace equation. The talk will be self-contained beginning with a review of the Euclidean case \mathbb{R}^N .

Organizado por el Departamento de Análisis Matemático, Matemáticas Aplicada y el Instituto de Matemática Interdisciplinar (IMI)

Fecha: Miércoles 30 de mayo de 2018

Hora: 13:00 horas

Lugar: Aula 222

Facultad de CC Matemáticas, UCM