DEPARTMENT OF MATHEMATICS AND COMPUTER SCIENCE
UNIVERSITY OF SOUTHERN DENMARK, ODENSE

Mathematics seminar

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Quadratic invariant preserving methods for SDEs

Tuesday 17 November 2015, 10:15-11:00
U49D

Abstract
In this talk, stochastic Runge-Kutta (SRK) and partitioned stochastic Runge-Kutta (SPRK) methods preserving quadratic invariants will be discussed. We will also present an order theory for SPRKs, construct some simple conservative methods, and present numerical experiments verifying the theoretical results.

Host: David Kyed