

数学与系统科学研究院
计算数学所网络学术报告

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报告题目:

**MGIRT Algorithm for Stochastic
Partial Differential Equations**

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报告时间: 2020 年 8 月 2 日 (周日)

晚上 19:00-21:00

报告工具: 腾讯会议 (ID: 141 179 901)

Abstract:

Multigrid-reduction-in-time algorithm (MGIRT) for semilinear parabolic stochastic partial differential equations driven by fractional Brownian motions. This algorithm is proposed based on multigrid reduction techniques and integrate the existing parallel methods in time including the two-level parareal algorithm.

欢迎大家参加！