







AVVISO di SEMINARIO

Dipartimento di Matematica e Applicazioni "R. Caccioppoli"

Università degli Studi di Napoli Federico II

Il giorno <u>**13 maggio 2025**</u>, alle ore **11:30**</u>, in SP2L, aula S. Rionero, del Dipartimento di Matematica e Applicazioni R. Caccioppoli, il **Prof. Kei Kobayashi**, Department of Mathematics, **Fordham University**, terrà il seguente seminario:

"Numerical approximation of stochastic differential equations modeling subdiffusions

Abstract: Standard Brownian motion composed with a random time change given by an inverse subordinator has been used to model subdiffusions, where particles spread more slowly than the classical Brownian particles. The time-changed Brownian motion is neither Markovian nor Gaussian, and standard procedures known for normal diffusions do not generally work. This talk gives an overview of the framework of numerical approximation schemes for the time-changed Brownian motion and its associated stochastic differential equations, along with the rates of convergence. This is based on joint work with Sixian Jin and Ernest Jum.

I Proponenti

Luigia Caputo, Enrica Pirozzi e Roberta Schiattarella