

April 19, 2013  
KAP 414  
3:30 PM – 4:30 PM

Prof. Qi Zhang  
(Fudan University)  
joint with Prob/Stat seminar

***“Stationary Solutions and Random Periodic Solutions of Stochastic Equations”***

**Abstract:** The stationary solutions and the random periodic solutions are the extensions of the fixed points and the period solutions in deterministic systems to random cases, respectively. In this talk, i will introduce our work to find the stationary solutions of parabolic SPDEs with polynomial growth generators by the backward doubly stochastic differential equations. The compactness theorem in a stochastic version is used to get the solvability of SPDEs. Also i will introduce the construction to the random periodic solutions of stochastic differential equations with non-additive noises.