
SPDEs on narrow domains and on graphs: an asymptotic approach

Sandra Cerrai*¹

¹University of Maryland – United States

Abstract

We introduce here a class of stochastic partial differential equations defined on a graph and we show how they are obtained as the limit of suitable stochastic partial equations defined in a narrow channel, as the width of the channel goes to zero. This is a joint work with M. Freidlin.

*Speaker