

|                         |   |
|-------------------------|---|
| 1. Record Nr.           | UNINA9910299781803321   |
| Autore                  | Chekroun Mickael D.   |
| Titolo                  | Stochastic parameterizing manifolds and non-Markovian reduced equations : Stochastic manifolds for nonlinear SPDEs II / / by Mickaël D. Chekroun, Honghu Liu, Shouhong Wang   |
| Pubbl/distr/stampa      | Cham : , : Springer International Publishing : , : Imprint : Springer, , 2015   |
| ISBN                    | 3-319-12520-6   |
| Edizione                | [1st ed. 2015.]   |
| Descrizione fisica      | 1 online resource (141 p.)  |
| Collana                 | SpringerBriefs in Mathematics, , 2191-8198  |
| Disciplina              | 519.22  |
| Soggetti                | Differential equations, Partial<br>Dynamics<br>Ergodic theory<br>Probabilities<br>Differential equations<br>Partial Differential Equations<br>Dynamical Systems and Ergodic Theory<br>Probability Theory and Stochastic Processes<br>Ordinary Differential Equations  |
| Lingua di pubblicazione | Inglese   |
| Formato                 | Materiale a stampa  |
| Livello bibliografico   | Monografia  |
| Note generali           | Description based upon print version of record.   |
| Nota di bibliografia    | Includes bibliographical references and index.  |
| Nota di contenuto       | General Introduction -- Preliminaries -- Invariant Manifolds -- Pullback Characterization of Approximating, and Parameterizing Manifolds -- Non-Markovian Stochastic Reduced Equations -- On-Markovian Stochastic Reduced Equations on the Fly -- Proof of Lemma 5.1.- References -- Index.   |
| Sommario/riassunto      | In this second volume, a general approach is developed to provide approximate parameterizations of the "small" scales by the "large" ones for a broad class of stochastic partial differential equations (SPDEs). This is accomplished via the concept of parameterizing manifolds (PMs), which are stochastic manifolds that improve, for a given realization of the noise, in mean square error the partial knowledge of the full SPDE solution when compared to its projection onto some resolved modes. Backward-forward systems are designed to give |

access to such PMs in practice. The key idea consists of representing the modes with high wave numbers as a pullback limit depending on the time-history of the modes with low wave numbers. Non-Markovian stochastic reduced systems are then derived based on such a PM approach. The reduced systems take the form of stochastic differential equations involving random coefficients that convey memory effects. The theory is illustrated on a stochastic Burgers-type equation.

---