Record Nr. UNINA9910300154103321 Autore Kruse Raphael Titolo Strong and Weak Approximation of Semilinear Stochastic Evolution Equations / / by Raphael Kruse Cham:,: Springer International Publishing:,: Imprint: Springer,, Pubbl/distr/stampa 2014 **ISBN** 3-319-02231-8 Edizione [1st ed. 2014.] Descrizione fisica 1 online resource (XIV, 177 p. 4 illus.) Collana Lecture Notes in Mathematics, , 0075-8434; ; 2093 519.22 Disciplina Soggetti Numerical analysis **Probabilities** Partial differential equations **Numerical Analysis** Probability Theory and Stochastic Processes Partial Differential Equations Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Bibliographic Level Mode of Issuance: Monograph Note generali Nota di contenuto Introduction -- Stochastic Evolution Equations in Hilbert Spaces --Optimal Strong Error Estimates for Galerkin Finite Element Methods --A Short Review of the Malliavin Calculus in Hilbert Spaces -- A Malliavin Calculus Approach to Weak Convergence -- Numerical Experiments --Some Useful Variations of Gronwall's Lemma -- Results on Semigroups and their Infinitesimal Generators -- A Generalized Version of Lebesgue's Theorem -- References -- Index. In this book we analyze the error caused by numerical schemes for the Sommario/riassunto approximation of semilinear stochastic evolution equations (SEEq) in a Hilbert space-valued setting. The numerical schemes considered combine Galerkin finite element methods with Euler-type temporal approximations. Starting from a precise analysis of the spatio-temporal regularity of the mild solution to the SEEq, we derive and prove optimal error estimates of the strong error of convergence in the first part of the book. The second part deals with a new approach to the so-called

weak error of convergence, which measures the distance between the law of the numerical solution and the law of the exact solution. This

approach is based on Bismut's integration by parts formula and the Malliavin calculus for infinite dimensional stochastic processes. These techniques are developed and explained in a separate chapter, before the weak convergence is proven for linear SEEq.