

SCMS Seminar



ON THE CONNECTION BETWEEN DETERMINISTIC DYNAMICAL SYSTEMS AND THEIR SMALL NOISE PERTURBATIONS

Prof. Jifa Jiang

Shanghai Normal University

Lecture

Time: 4:00-5:00 pm., Friday, Sep. 22, 2017

Venue: Room 2001, East Main Guanghua Tower, Handan Campus

Abstract: This talk focuses on the connection between deterministic dynamical systems and their small stochastic perturbations. Let μ_ϱ be stationary measure for stochastic process X_ϱ with small ϱ and X_0 be a semiflow on a Polish space. Assume that $\{\mu_\varrho : 0 < \varrho \leq \varrho_0\}$ is tight. Then all their limits in weak sense are X_0 -invariant and their supports are contained in Birkhoff center of X_0 . Applications are made to various stochastic evolution systems, including stochastic ordinary differential equations, stochastic partial differential equations, and stochastic functional differential equations driven by Brownian motion or Lévy process. Peculiar examples are presented to show that saddle points are stochastically stable with respect to non-degenerate noise.

$$\Delta y_i = \int_{x_i}^{x_{i+1}} y' dx - \left(\sum_{j=1}^{i-1} a_{ij} x_j^{(k)} + \sum_{j=i+1}^n a_{ij} x_j^{(k)} \right)$$
$$\int_{x_k}^{x_{k+1}} f(x, y) dx = \int_{x_k}^{x_{k+1}} y' dx = y(x)$$
$$-\sqrt{(y_n + 0.5\tau k_1)^2 + (t_n + 0.5\tau)^2}$$