Séminaire de mathématiques et leurs applications

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Titre: Stochastic PDEs in the space of tempered distributions.

Résumé: In this talk, we will discuss some recent results on the existence and uniqueness of strong solutions of certain classes of stochastic PDEs in the space of tempered distributions. We show that these solutions can be constructed from the solutions of "related" finite dimensional stochastic differential equations driven by the same Brownian motion. We will also discuss a criterion, called the Monotonicity inequality, which implies the uniqueness of strong solutions.