

Time: Tuesday May 3rd, 2011 3:30pm

Location: Buchanan A203

What color is your noise?

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Noise is everywhere and partial differential equations (PDEs) are so 1990 - so why not spice it up and add noise to your nonlinear PDE model? But what kind of noise should you choose: white or colored? Before you add your name to the long list of people who have published ill-posed models, let me give you some advice. With more movies and figures than formulae I will illustrate the dangers that come with the addition of white noise to nonlinear PDE models in higher dimensions.