Mykola Vovchanskii

Institute of Mathematics of NAS of Ukraine

On operator splitting methods for stochastic flows: dual non-homeomorphic flows, error expansions

Abstract

A splitting scheme for 1d stochastic flows is revisited. Two quite separate questions are addressed. The first one concerns non-homeomorphic flows and deals with the convergence of dual flows evolving in the reversed time. The second one is integral expansions for diffeomorphic flows.