



THE DEPARTMENT OF MATHEMATICAL SCIENCES PROUDLY PRESENTS

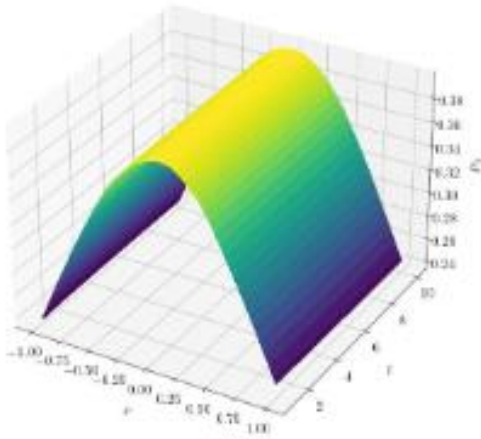
COLLOQUIUM

Probabilistic solutions of fractional differential and partial differential equations and their Monte Carlo simulations

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5:30 PM



The work in this presentation is four-fold. Firstly, we introduce an alternative approach to solve fractional ordinary differential equations as an expected value of a random time process. Using the latter, we present an interesting numerical approach based on Monte Carlo integration to simulate solutions of fractional ordinary and partial differential equations. Thirdly, we show that this approach allows us to find the fundamental solutions for fractional partial differential equations (PDEs), in which the fractional derivative in time is in the Caputo sense and the fractional in space one is in the Riesz-Feller sense. Lastly, using Riccati equation, we study families of fractional PDEs with variable coefficients which allow explicit solutions. Those solutions connect Lie symmetries to fractional PDEs

Enlace:

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