SPDEs AND FRACTIONAL CALCULUS

María Garrido-Atienza

Departamento de Ecuaciones Diferenciales y Análisis Numérico,
Facultad de Matemáticas. University of Sevilla, Spain
[mgarrido@us.es]

In this talk, we aim at analyzing the existence of mild solutions to infinite-dimensional SPDEs driven by Brownian motion. In order to do that, we combine results of the classical fractional calculus with the rough path theory. This talk has been inspired by the recent work of Hu and Nualart [1].

REFERENCES

[1] Y. Hu, D. Nualart. Rough path analysis via fractional calculus. *Trans. Amer. Math. Soc.*, **361** (2009), no. 5, 2689–2718.