Roma Tre

DIPARTIMENTO DI MATEMATICA E FISICA

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# Reflected stochastic PDEs: scaling limits and invariant measures

**Speaker**: Pierre Faugère - Université Paris Cité

**Time**: Tuesday November 24, 16:45-17:30

**Location**: Room B308, Largo S. Murialdo 1 (Roma)

In this talk I will present a class of stochastic PDEs with positivity constraint, known as *reflected* stochastic PDEs. The goal will be to analyze them from two directions. First, from the discrete, via scaling limits of random interfaces. Second, directly from the continuous, via the study of their invariant measure. For the invariant measure, we will explore connections with Ferrari–Spohn diffusions and infinite dimensional integration by parts and their applications. The main focus will be on reflected SPDEs in infinite volume. This is based on two joint works with Cyril Labbé.