Instructor: Konstantinos Spiliopoulos  
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Course web-page: http://www.dam.brown.edu/people/kspiliop/F11APMA2811L.html

Meet: TBA
Office hours: TBA

Text: I will mostly use the book of G. A. Pavliotis and A. M. Stuart on Multiscale Methods: Averaging and Homogenization, Springer, 2007. Moreover, notes will be provided for most, if not for all, of the lectures.

Recommended textbooks:

- For multiscale methods and perturbation theory:

- For stochastic calculus and the interplay between PDE’s and stochastic processes:

Course Description: Concepts and analytic & probabilistic tools used in various scientific disciplines. Emphasis will be placed on

1. Review of probability theory, introduction to stochastic calculus (Brownian motion, stochastic differential equations, Itô formula, Fokker-Planck eqs, Feynman-Kac formula, relation to PDE’s)


The course material will be based on theory, methods (both theoretical and computational) and examples from various scientific disciplines.

Objective: To learn various analytic and probabilistic techniques which are useful in the
analysis of ODE’s, PDE’s and SDE’s that depend on small (or large) parameters and have rapidly oscillating coefficients. To apply techniques from perturbation theory to study homogenization problems for PDE’s and SDE’s. To derive rigorous proofs of the formal calculations.

**Grading:** No exams and no tests. The grade will be based on a few practice problems. Each problem set will be due (usually) 2-3 weeks after the date it is handed out.