

WORKSHOP ON DAAD PROJECT *C_{phi}tau*

COUPLED SYSTEMS AND INNOVATIVE TIME INTEGRATORS

BUDAPEST
20-21 SEPTEMBER 2021
ALFRÉD RÉNYI INSTITUTE

STOCHASTIC DIFFERENTIAL EQUATIONS

OPERATOR SEMIGROUPS

NETWORKS

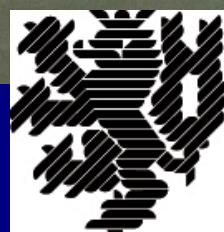
DYNAMIC BOUNDARY CONDITIONS

MULTISTEP METHODS

EXPONENTIAL INTEGRATORS

$$T(t)T(s) = T(t+s)$$

$$u_{n+1} = e^{\tau A} u_n + \int_0^\tau e^{(\tau-s)A} g(u_n) ds$$



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