AN INTRODUCTION TO COMPUTATIONAL STOCHASTIC PDES

This book gives a comprehensive introduction to numerical methods and analysis of stochastic processes, random fields and stochastic differential equations, and offers graduate students and researchers powerful tools for understanding uncertainty quantification for risk analysis. Coverage includes traditional stochastic ordinary differential equations with white noise forcing, strong and weak approximation and the multilevel Monte Carlo method. Later chapters apply the theory of random fields to the numerical solution of elliptic PDEs with correlated random data, discuss the Monte Carlo method and introduce stochastic Galerkin finite element methods. Finally, stochastic parabolic PDEs are developed.

Assuming little previous exposure to probability and statistics, theory is developed in tandem with state-of-the-art computational methods through worked examples, exercises, theorems and proofs. The set of MATLAB codes included (and downloadable) allows readers to perform computations themselves and solve the test problems discussed. Practical examples are drawn from finance, mathematical biology, neuroscience, fluid flow modelling and materials science.

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Preface

Techniques for solving many of the differential equations traditionally used by applied mathematicians to model phenomena such as fluid flow, neural dynamics, electromagnetic scattering, tumour growth, telecommunications, phase transitions, etc. are now mature. Parameters within those models (e.g., material properties, boundary conditions, forcing terms, domain geometries) are often assumed to be known exactly, even when it is clear that is not the case. In the past, mathematicians were unable to incorporate noise and/or uncertainty into models because they were constrained both by the lack of computational resources and the lack of research into stochastic analysis. These are no longer good excuses. The rapid increase in computing power witnessed in recent decades allows the extra level of complexity induced by uncertainty to be incorporated into numerical simulations. Moreover, there are a growing number of researchers working on stochastic partial differential equations (PDEs) and their results are continually improving our theoretical understanding of the behaviour of stochastic systems. The transition from working with purely deterministic systems to working with stochastic systems is understandably daunting for recent graduates who have majored in applied mathematics. It is perhaps even more so for established researchers who have not received any training in probability theory and stochastic processes. We hope this book bridges this gap and will provide training for a new generation of researchers — that is, you.

This text provides a friendly introduction and practical route into the numerical solution and analysis of stochastic PDEs. It is suitable for mathematically grounded graduates who wish to learn about stochastic PDEs and numerical solution methods. The book will also serve established researchers who wish to incorporate uncertainty into their mathematical models and seek an introduction to the latest numerical techniques. We assume knowledge of undergraduate-level mathematics, including some basic analysis and linear algebra, but provide background material on probability theory and numerical methods for solving differential equations. Our treatment of model problems includes analysis, appropriate numerical methods and a discussion of practical implementation. MATLAB is a convenient computer environment for numerical scientific computing and is used throughout the book to solve examples that illustrate key concepts. We provide code to implement the algorithms on model problems, and sample code is available from the authors' or the publisher's website*. Each chapter concludes with exercises, to help the reader study and become more

* http://www.cambridge.org/9780521728522

familiar with the concepts involved, and a section of notes, which contains pointers and references to the latest research directions and results.

The book is divided into three parts, as follows.

Part One: Deterministic Differential Equations We start with a deterministic or non-random outlook and introduce preliminary background material on functional analysis, numerical analysis, and differential equations. Chapter 1 reviews linear analysis and introduces Banach and Hilbert spaces, as well as the Fourier transform and other key tools from Fourier analysis. Chapter 2 treats elliptic PDEs, starting with a two-point boundary-value problem (BVP), and develops Galerkin approximation and the finite element method. Chapter 3 develops numerical methods for initial-value problems for ordinary differential equations (ODEs) and a class of semilinear PDEs that includes reaction–diffusion equations. We develop finite difference methods and spectral and finite element Galerkin methods. Chapters 2 and 3 include not only error analysis for selected numerical methods but also Matlab implementations for test problems that illustrate numerically the theoretical orders of convergence.

Part Two: Stochastic Processes and Random Fields Here we turn to probability theory and develop the theory of stochastic processes (one parameter families of random variables) and random fields (multi-parameter families of random variables). Stochastic processes and random fields are used to model the uncertain inputs to the differential equations studied in Part Three and are also the appropriate way to interpret the corresponding solutions. Chapter 4 starts with elementary probability theory, including random variables, limit theorems, and sampling methods. The Monte Carlo method is introduced and applied to a differential equation with random initial data. Chapters 5–7 then develop theory and computational methods for stochastic processes and random fields. Specific stochastic processes discussed include Brownian motion, white noise, the Brownian bridge, and fractional Brownian motion. In Chapters 6 and 7, we pay particular attention to the important special classes of stationary processes and isotropic random fields. Simulation methods are developed, including a quadrature scheme, the turning bands method, and the highly efficient FFT-based circulant embedding method. The theory of these numerical methods is developed alongside practical implementations in Matlab.

Part Three: Stochastic Differential Equations There are many ways to incorporate stochastic effects into differential equations. In the last part of the book, we consider three classes of stochastic model problems, each of which can be viewed as an extension to a deterministic model introduced in Part One. These are:

Chapter 8	ODE (3.6)	+	white noise forcing
Chapter 9	Elliptic BVP (2.1)	+	correlated random data
Chapter 10	Semilinear PDE (3.39)	+	space–time noise forcing

Note the progression from models for time t and sample variable ω in Chapter 8, to models for space $\boldsymbol{x}$ and ω in Chapter 9, and finally to models for $t, \boldsymbol{x}, \omega$ in Chapter 10. In each case, we adapt the techniques from Chapters 2 and 3 to show that the problems are well posed and to develop numerical approximation schemes. Matlab implementations are also discussed. Brownian motion is key to developing the time-dependent problems with white noise forcing considered in Chapters 8 and 10 using the Itô calculus. It is these types of differential equations that are traditionally known as stochastic differential equations (SODEs and SPDEs). In Chapter 9, however, we consider elliptic BVPs with both a forcing term and coefficients that are represented by random fields *not* of white noise type. Many authors prefer to reserve the term 'stochastic PDE' only for PDEs forced by white noise. We interpret it more broadly, however, and the title of this book is intended to incorporate PDEs with data and/or forcing terms described by both white noise (which is uncorrelated) and correlated random fields. The analytical tools required to solve these two types of problems are, of course, very different and we give an overview of the key results.

Chapter 8 introduces the class of stochastic ordinary differential equations (SODEs) consisting of ODEs with white noise forcing, discusses existence and uniqueness of solutions in the sense of Itô calculus, and develops the Euler–Maruyama and Milstein approximation schemes. Strong approximation (of samples of the solution) and weak approximation (of averages) are discussed, as well as the multilevel Monte Carlo method. Chapter 9 treats elliptic BVPs with correlated random data on two-dimensional spatial domains. These typically arise in the modelling of fluid flow in porous media. Solutions are also correlated random fields and, here, do not depend on time. To begin, we consider log-normal coefficients. After sampling the input data, we study weak solutions to the resulting deterministic problems and apply the Galerkin finite element method. The Monte Carlo method is then used to estimate the mean and variance. By approximating the data using Karhunen–Loève expansions, the stochastic PDE problem may also be converted to a deterministic one on a (possibly) high-dimensional parameter space. After setting up an appropriate weak formulation, the stochastic Galerkin finite element method (SGFEM), which couples finite elements in physical space with global polynomial approximation on a parameter space, is developed in detail. Chapter 10 develops stochastic parabolic PDEs, such as reaction–diffusion equations forced by a space–time Wiener process, and we discuss (strong) numerical approximation in space and in time. Model problems arising in the fields of neuroscience and fluid dynamics are included.

The number of questions that can be asked of stochastic PDEs is large. Broadly speaking, they fall into two categories: *forward problems* (sampling the solution, determining exit times, computing moments, etc.) and *inverse problems* (e.g., fitting a model to a set of observations). In this book, we focus on forward problems for specific model problems. We pay particular attention to elliptic PDEs with coefficients given by correlated random fields and reaction–diffusion equations with white noise forcing. We also focus on methods to compute individual samples of solutions and to compute moments (means, variances) of functionals of the solutions. Many other stochastic PDE models are neglected (hyperbolic problems, random domains, forcing by Levy processes, to name a few) as are many important questions (exit time problems, long-time simulation, filtering). However, this book covers a wide range of topics necessary for studying these problems and will leave the reader well prepared to tackle the latest research on the numerical solution of a wide range of stochastic PDEs.