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Mini cours : F-KPP equations, Feynman-Kac formulas, and branching Brownian motion

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In this minicourse, I will explain how Feynman-Kac formulas can be used to solve Fisher-Kolmogorov-Petrovsky-Pikunov equations (F-KPP). Maury Bramson first used this approach in his seminal paper on the F-KPP equation about 50 years ago. We will revisit his approach and then also apply this technique to systems of F-KPP equations. Moreover, I will explain the duality between (certain) F-KPP equations and spatial branching processes (such as branching Brownian motion).

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