ID de Contribution: **249**   Type: **Invited talk**

A stochastic optimal transport approach to unstable free boundary problems

jeudi 31 juillet 2025 11:15 (30 minutes)

The supercooled Stefan problem describes freezing of supercooled water. In contrast to the Stefan problem that describes melting of ice, the supercooled problem exhibits unstable behaviour which makes the usual PDE methods break down. We will discuss some recent progress which employs a stochastic version of optimal transport, involving optimal stopping times of the Brownian motion.

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Classification de Session: ML

Classification de thématique: Machine learning