

Dynamical interface above a hard wall and reflected SPDE on the half-line

mercredi 4 février 2026 17:00 (30 minutes)

This talk will be about the Stochastic Heat Equation with reflection, which can be viewed as an infinite dimensional version of a Skorokhod problem. We will review its construction by Nualart and Pardoux, and then focus on a specific case where the spatial domain is unbounded. In this case, we will provide a discrete (dynamical) interface model, and a scaling limit result for it, showing convergence towards the solution of the reflected SPDE. This also provides an invariant measure for this SPDE, namely the law of the 3-dimensional Bessel process. This last part is based on a joint work with Cyril Labbé : <https://arxiv.org/abs/2509.03328>.

Orateur: FAUGÈRE, Pierre (LPSM, Sorbonne Université)