Homogenization of linear Evolution Equations with generalised broad-sense stationary random Initial Conditions

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October 27, 2019

Abstract

We study the homogenization problem for the following evolution equation

$$\begin{cases} \partial_t u^{\varepsilon} = \mathcal{L} u^{\varepsilon} & \text{on } [0, \infty) \times \mathbb{R}^d \\ u^{\varepsilon}(0) = \eta_0^{\varepsilon} & \text{on } \mathbb{R}^d, \end{cases}$$

where η_0^{ε} is a broad-sense stationary generalised random field and \mathcal{L} is a linear operator generating a C_0 -semigroup of linear operators on a certain Hilbert space corresponding to η_0^{ε} .