5 Minutes About Hindy Drillick

Position: PhD student at Columbia U.
Advisor: Ivan Corwin
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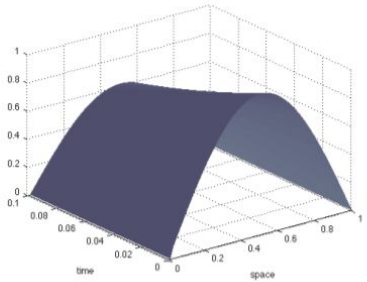
Research Interests: stochastic analysis, SPDE, interacting particle systems

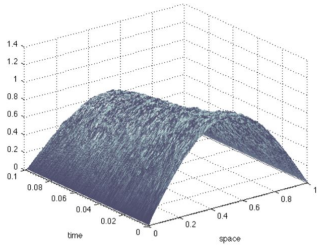
Other Interests: optimal stopping problems

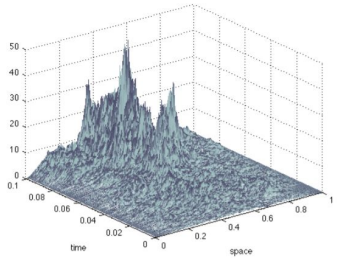
Learning: random matrix theory

Stony Brook University

Columbia University







Simulations by Davar Khoshnevisan

$$u_t(t,x) = u_{xx}(t,x) + \sigma(u)\dot{W}(dt,dx)$$

Multiplicative Stochastic Heat Equation:
"Infinite speed of propagation": If the initial data is nonnegative then the solution is strictly positive (Mueller, Shiga).

Additive Stochastic Heat Equation:
What does the set of times for which we have "twin peaks" look like?