

**Suchkova D. A. (UUST, Ufa, Russia). On modeling solutions of the Cauchy problem for stochastic Korteweg-de Vries equations.**

Let  $V(t)$ ,  $t \in [0, T]$ , be a random process with continuous realizations with probability 1. We study the Cauchy problem for a non-autonomous stochastic Korteweg-de Vries equation with noise in the nonlinear term  $d(u)_t + uu_x * dV(t) + u_{xxx}dt = 0$ ,  $u(x, 0) = u_0(x) \mathbf{1}$ ,  $(x, t) \in R \times [0, T]$ , the noise is represented as a symmetric integral [1],[2]. Let  $S(t) = e^{-t\partial_x^3}$  be the linear Airy semigroup [3],  $T_n = \{0 = t_0^{(n)} < t_1^{(n)} < \dots < t_{M_n}^{(n)} = T\}$ ,  $n \in N$  be the sequence of partitions of the segment  $[0, T]$ ,  $|T_n| := \max_j (t_j^{(n)} - t_{j-1}^{(n)}) \rightarrow 0$ , and  $V^{(n)}(t)$  be the broken approximation of the function  $V(t)$  over the nodes of the partition  $T_n$ .  $u^{(n)}$  – the corresponding solution  $u_t^{(n)} + u_{xxx}^{(n)} + \dot{V}^{(n)}(t)u^{(n)}u_x^{(n)} = 0$ ,  $u^{(n)}(0) = u_0$ .

**Theorem 1.** *Let  $s > \frac{3}{2}$ ,  $u_0(x) \in H^s(R)$ ,  $V^{(n)}(t) \rightarrow V(t)$  uniformly on  $[0, T]$ , and the family of solutions  $u^{(n)}$  form a fundamental sequence in  $C([0, T]; H^{s-1}(R))$ . Then the limit  $u = \lim_{n \rightarrow \infty} u^{(n)}$  is an exact pathwise mild solution of (1) and is represented as  $u(t) = S(t)u_0 - \int_0^t S(t-\tau)u(\tau)u(\tau)_x * dV(\tau)$ .*

We introduce the linear flow  $L_\tau(v) := S(\tau)v = e^{-\tau\partial_x^3}v$  and the nonlinear flow  $N_\tau(v) := w(\tau), w_\tau + aww_x = 0, w(0) = v$  [4], then one step of the Strang's numerical scheme is:  $\Sigma_\tau = L_{\tau/2} \circ N_\tau \circ L_{\tau/2}$ . Let  $u(t_n)$  be the exact solution of (1) at time  $t_n = n\tau$ , and  $u^n$  be the numerical solution after  $n$  steps of the scheme.

**Theorem 2.** *Let  $s > \frac{3}{2}$ ,  $0 = t_0 < \dots < t_N = T$ ,  $\Delta t_n = t_{n+1} - t_n$ ,  $\Delta V_n = V(t_{n+1}) - V(t_n)$ , then the Strang's numerical scheme for (1) is represented as:  $u^{n+1} = L_{\Delta t_n/2} N_{\Delta V_n} L_{\Delta t_n/2} u^n$ ,  $u^0 = u_0$  and has the second order of approximation.*

**Remark.** In this work numerical methods for solving problem (1) are investigated.

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