Stochastic Homogenization: An introduction to some recent variants and to numerical approaches

Claude Le Bris^a

^aÉcole Nationale des Ponts et Chaussées,
6 & 8, avenue Blaise Pascal, 77455 Marne-La-Vallée Cedex 2 and
INRIA Rocquencourt, MICMAC project, B.P. 105, 78153 Le Chesnay, France
E-mail address: lebris@cermics.enpc.fr

The series of lectures will overview some recent contributions on several theoretical aspects and numerical approaches in stochastic homogenization. After an introduction to the elementary aspects of stochastic homogenization, a variant of the classical theory will be presented. It has been introduced in [6], and further studied in [11, 16]. The relation between stochastic homogenization problems and other multiscale problems in materials science [7] will be emphasized. Several numerical approaches will be presented: some for genuinely stochastic problems (where variance issues are a practical concern and need to be addressed for efficiency purposes, [9, 10, 13]), and some for approximations of stochastic problems when the random character is only a perturbation of a deterministic model [1, 2, 3, 12, 14]. Most of these contributions are summarized in [15, 4]. Further details will be available in [5, 11, 17].

The series of talks will be centered around a simple, *linear elliptic* situation, since the focus is

- (a) deliberately elementary,
- (b) more on the stochastic setting, its relation with situations relevant for applications and its requirements in terms of numerical approaches, than
- (c) on the complexity of the equation itself.

However, given the topic of the conference, one purpose of the series of talks will be to draw connections with more elaborate cases involving *nonlinear equations*. Several suggestions for application to the nonlinear setting of the ideas and techniques currently developed in the simple situation will be given. The idea is to hopefully spark interest in, and foster strong interaction with the audience, expert in *nonlinear equations*.

References

- A. Anantharaman, C. Le Bris, "Homogenization of a weakly randomly perturbed periodic material", C. R. Math. Acad. Sci., 2009, Note aux Comptes Rendus de l'Académie des Sciences, 348 (2010) 529-534
- [2] A. Anantharaman, C. Le Bris, "A numerical approach related to defect-type theories for some weakly random problems in homogenization", submitted to SIAM MMS http://arxiv.org/abs/1005.3910
- [3] A. Anantharaman, C. Le Bris, "Elements of mathematical foundations for a numerical approach for weakly random homogenization problems", submitted to Communications in Computational Physics, http://arxiv.org/abs/1005.3922
- [4] A. Anantharaman, R. Costaouec, C. Le Bris, F. Legoll, F. Thomines "Introduction to numerical stochastic homogenization and related computational challenges", in preparation for Lecture Notes Series, Institute for Mathematical Sciences, National University of Singapore.

- [5] A. Anantharaman, Thesis, Université Paris Est, in preparation.
- [6] X. Blanc, C. Le Bris, P.-L. Lions, "Stochastic homogenization and random lattices", J. Math. Pures Appl., 88, pp 34-63, 2007.
- [7] X. Blanc, C. Le Bris, P.-L. Lions, "The energy of some microscopic stochastic lattices", Arch. Rat. Mech. Anal., 184, pp 303–339, 2007.
- [8] X. Blanc, C. Le Bris, "Improving on homogenized coefficients in the periodic and quasi-periodic settings", *Netw. Heterog. Media*, Volume 5, Number 1, March 2010, pp 1-29.
- [9] X. Blanc, R. Costaouec, C. Le Bris, F. Legoll, "Variance reduction in stochastic homogenization: the technique of antithetic variables", Proceedings of a workshop at BIRS, Springer Lecture Notes in Computational Science and Engineering, submitted.
- [10] X. Blanc, R. Costaouec, C. Le Bris, F. Legoll, "Variance reduction in stochastic homogenization using antithetic variables", Markov Processes and Related Fields, submitted.
- [11] R. Costaouec, Thesis, Université Paris Est, in preparation.
- [12] R. Costaouec, C. Le Bris, F. Legoll, "Numerical approximation of a class of problems in stochastic homogenization", C. R. Math. Acad. Sci., t. 348, Série 1, p 99-103, 2010.
- [13] R. Costaouec, C. Le Bris, F. Legoll, "Variance reduction in stochastic homogenization: proof of concept, using antithetic variables", Bol. Soc. Esp. Mat. Apl., 50, pp 9-27, 2010.
- [14] C. Le Bris, F. Legoll, F. Thomines, "Multiscale FEM for weakly random problems", in preparation.
- [15] C. Le Bris, "Some numerical approaches for "weakly" random homogenization", Proceedings of ENU-MATH 2009, Lect. Notes Comput. Sci. Eng., Springer, submitted.
- [16] F. Legoll, F. Thomines, "Approximation of effective coefficients for a variant of classical random homogenization", in preparation.
- [17] F. Thomines, Thesis, Université Paris Est, in preparation.