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Approximation to the Solution of a Class of Interacting Particle Systems: New Approach.

The problem of solutions $V(t)$ to a class of SPDEs approximated by a sequence of weighted empirical measures induced by a system of interacting diffusions has been studied by Thomas Kurtz & Jie Xiong in [1]. In this paper, a different approach will be tried to arrive at the same conclusion by replacing the condition of bounded coefficients by the linear growth condition, and a new approach is also adopted to study the convergence of the sequence of weighted empirical measures. (Received August 22, 2005)