Rate of Convergence of Wong–Zakai Approximations for Stochastic Partial Differential Equations

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Abstract. We investigate the rate of convergence of the Wong–Zakai approximations for second-order stochastic PDEs of parabolic type driven by a multi-dimensional Wiener process W .

Key Words. Cauchy problem, Parabolic partial differential equations, Zakai equation, Wong–Zakai approximation.

AMS Classification. 60H15, 60H35.