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Elife Dogan* (elife.dogan@ttu.edu), Mathematics & Statistics, Texas Tech University, Lubbock, TX 79410, and Edward J. Allen (edward.allen@ttu.edu). Derivation Of Stochastic Partial Differential Equations for Reaction-Diffusion Processes.

Stochastic partial differential equations are derived for the reaction-diffusion process in one, two and three dimensions. Specifically, stochastic partial differential equations are derived for the random dynamics of particles that are reacting and diffusing in a medium. In the derivation, a discrete stochastic reaction-diffusion equation is first constructed from basic principles, i.e., from the changes that occur in a small time interval. As the time interval goes to zero, the discrete stochastic model leads to a system of Ito stochastic differential equation. As the spatial intervals approach zero, a stochastic partial differential equation is derived for the reaction-diffusion process. The stochastic reaction-diffusion equations are stochastic differential equations. Comparisons between numerical solutions of stochastic reaction-diffusion equations and independently formulated Monte Carlo calculations support the accuracy of the derivations. (Received September 14, 2010)