

 $\frac{du}{dt} = \frac{\partial^2 u}{\partial x^2}$

 $\left| rac{dV}{dt} + rac{1}{2}\sigma^2 S^2 rac{\partial^2 V}{\partial S^2} + r S rac{\partial V}{\partial S} - r V = 0
ight|$

[Finance] Black-Scholes Equation [17]:

[Computer Science] Image Analysis [18]: $I_t = \phi`(I_x) \cdot I_{xx}$

[Biology] Lugiato-Lefover equation [19]: $oxed{
abla^2 E = E_{in} - E - i heta E + i|E|^2 E + i
abla^2 E}$

[Physics] Turing instability [20]:

$$egin{aligned} rac{du(x,t)}{dt} &= \epsilon \Delta u(x,t) + f\left(u(x,t),v(x,t)
ight) \ rac{dv(x,t)}{dt} &= \epsilon \Delta v(x,t) + g\left(u(x,t),v(x,t)
ight) \end{aligned}$$

[Ecology] Competition of species [21]: $\left|rac{du_1}{dt} = D_1rac{\partial^2 u_1}{dx^2} + a_1u_1\left(1 - b_{11}u_1 - b_{12}u_2
ight)
ight|$ $\left| rac{du_2}{dt} = D_2 rac{\partial^2 u_2}{dx^2} + a_2 u_2 \left(1 - b_{21} u_1 - b_{22} u_2
ight)
ight|$

[Physics] Nanomagnet moment fluctations [22]:

$$rac{dM}{dt} = \gamma M imes (H_{eff} + H_T) - \lambda M imes (M imes (H_{eff} + H_T))$$
 where $H_T = vdW(t)$

[Finance] Stock Portfolio Optimization [23]: $dP_i(t) = P_i(t) \left[b_i(t) dt + \sigma_i(t) dW(t) + \psi_i(t) dN(t)
ight]$

[Ecology] Multi-species stochastic [24]:

$$egin{aligned} dR &= R\left(lpha - eta F
ight)dt + \sigma_r R dW_1 \ dF &= F\left(\delta R - \gamma
ight)dt + \sigma_f F dW_2 \end{aligned}$$

[Finance] Heston's Model of stochastic volatility [25]: $\left|rac{dS}{S} = \mu dt + \sqrt{V}\left(\sqrt{1ho^2}dW_1 +
ho dW_2
ight)
ight|$ $\left| dV = \kappa \left(\gamma - V
ight) dt + \sigma \sqrt{V} dW_2
ight|$