



Stochastic model reduction on manifolds

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This talk presents first results on how to do stochastic subgrid scale parametrization for a deterministic system with some underlying conservation laws such as energy conservation. We introduce the problem, and then consider a time scale separated Hamiltonian toy model where fast unresolved chaotic dynamics will be modeled by noise in such a way as to preserve the energy conservation of the full deterministic system. The reduction is done in two stages: First projecting the noise onto the energy manifold, and then subsequently performing singular perturbation theory.