1023-60-274 S. S. Sritharan* (sri@uwyo.edu), Department of Mathematics, University of Wyoming, Laramie, WY 82071. Nonlinear Filtering Theory of Stochastic Navier-Stokes Equations.

We will present a mathematical analysis of the nonlinear filtering problem for the stochastic Navier-Stokes equations. Nonlinear filtering describes the time evolution of conditional expectation of the velocity/vorcicity, given partial measurements. We point out the some connection between Littlewood-Paley theory of harmonic analysis and stochastic nonlinear filtering theory as applied to this problem. Solvability of the nonlinear filtering equations will also be presented. (Received September 01, 2006)