

## **On a construction of martingale solutions of SPDEs**

Martin Ondreját

*Institute of Information Theory and Automation, v.v.i., Czech Academy of  
Sciences*

ondrejat@utia.cas.cz

We will discuss a simplified method of proving existence of martingale solutions to SPDEs based on a compactness argument but not using the Skorokhod representation theorem. The method works both for theoretical and numerical approximations of solutions.