Seminar of Probability and Stochastic Process

Thursday, 20th October, from 11h15 to 12h00
MA A1 10, EPFL, Ecublens

Dr. Jinniao Qiu
Fudan University, China

Some Remarks on the Stochastic HJB Equations

Abstract:

In this talk, I will present several remarks on the stochastic HJB equation which is a backward SPDE introduced firstly by Prof. Shige Peng (Stochastic Hamilton-Jacobi-Bellman equations, SIAM J. Control Optim., 1992) in the non-Markovian optimal control problems. This talk will be based on the following two recent papers:

"Maximum Principle for Quasi-linear Backward SPDEs", joint work with Prof. Shanjian Tang, and

"$L^p$ Theory for Super-parabolic Backward SPDEs in the Whole Space", joint work with Dr. Kai Du and Prof. Shanjian Tang.

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