Seminar of Probability and Stochastic Process

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

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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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