ÉCOLE POLYTECHNIQUE
FÉDÉRALE DE LAUSANNE

SEMINAIRE DE PROBABILITES

Mercredi 7 septembre à 11h15

Salle MA 12, 1er étage, Bâtiment MA, EPFL, Ecublens

Dr. Federica Masiero

Politecnico di Milano

présentera une conférence intitulée

Stochastic optimal control problems in infinite dimensional spaces

Résumé: We treat a class of semi-linear parabolic differential equations in Hilbert spaces, in particular some Hamilton-Jacobi-Bellman equations, and give applications to a class of stochastic optimal control problems in infinite dimensions. Our results can be applied to the optimal control of some stochastic partial differential equations, in particular a controlled wave equation.
We also present some results for stochastic optimal control problems in Banach spaces, obtained with the backward stochastic differential equations approach.

31.8.2005
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