



复旦大学数学科学学院 数学综合报告会

报告题目: Viscosity Solutions to Second Order Path-Dependent Hamilton-Jacobi-Bellman Equations

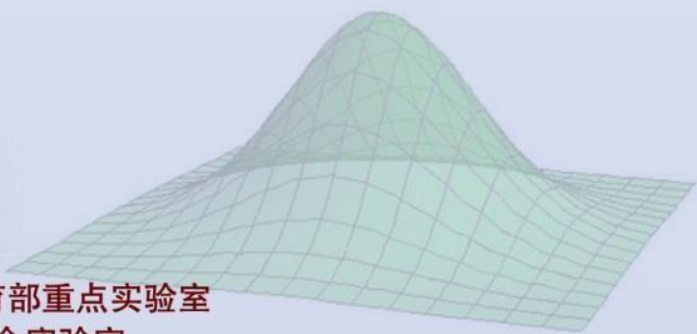
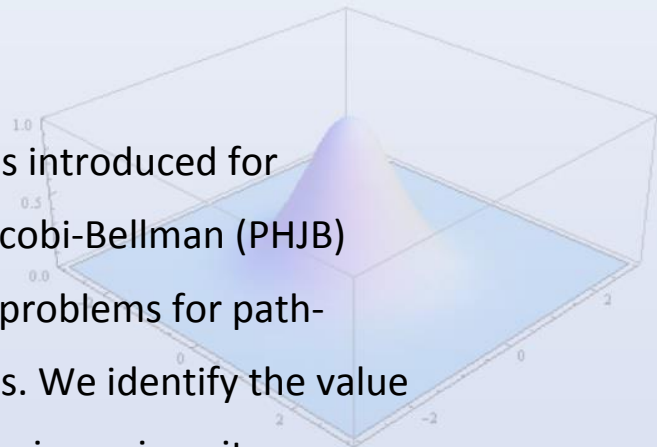
报告人: 周建军 副教授 (西北农林科技大学)

时间: 2022-09-30 星期五 10:00--11:00

地点: 光华东主楼1601

报告摘要:

In this talk, a notion of viscosity solutions is introduced for second order path-dependent Hamilton-Jacobi-Bellman (PHJB) equations associated with optimal control problems for path-dependent stochastic differential equations. We identify the value functional of optimal control problems as unique viscosity solution to the associated PHJB equations.



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