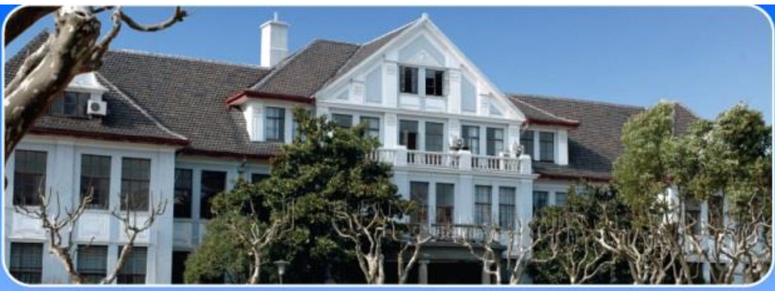


复旦大学数学科学学院

数学综合报告会

报告题目：Viscosity Solutions of Stochastic Hamilton-Jacobi-Bellman Equations

报告人：Jinniao Qiu（University of Calgary,Canada）

时间：2021-10-29 星期五 10:00-11:00

地点：腾讯会议ID:246 383 599, 密码: 102910

报告摘要：

Fully nonlinear stochastic Hamilton-Jacobi-Bellman (HJB) equations will be discussed for the optimal stochastic control problem of stochastic differential equations with random coefficients. The notion of viscosity solution is introduced, and the value function of the optimal stochastic control problem is the unique viscosity solution to the associated stochastic HJB equation. Applications and some recent developments will be reported as well.

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