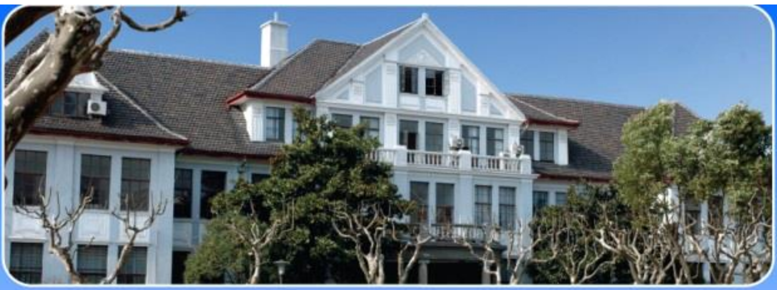

复旦大学数学科学学院

数学综合报告会

报告题目：Controllability Gramian and Kalman Rank Condition for Mean-Field Control Systems

报告人：于志勇 教授（山东大学）

时间：2020-12-28 星期一 14:00-15:00

地点：腾讯会议ID：592 163 388

报告摘要：

This talk is concerned with the exact controllability of linear mean-field stochastic systems with deterministic coefficients. With the help of the theory of mean-field backward stochastic differential equations (MF-BSDEs, for short) and some delicate analysis, we obtain a mean-field version of the Gramian matrix criterion for the general time-variant case, and a mean-field version of the Kalman rank condition for the special time-invariant case.

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