



复旦大学数学科学学院 数学综合报告会

报告题目: Multi-dimensional stochastic Riccati equations and applications

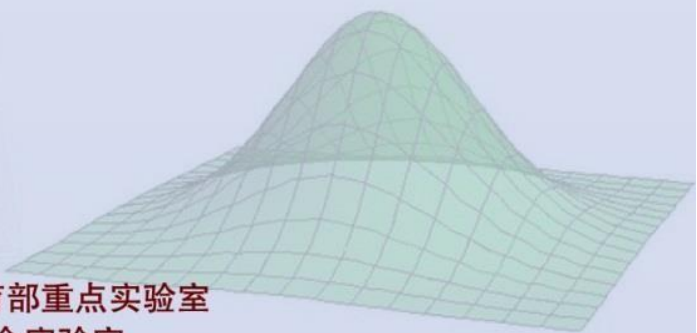
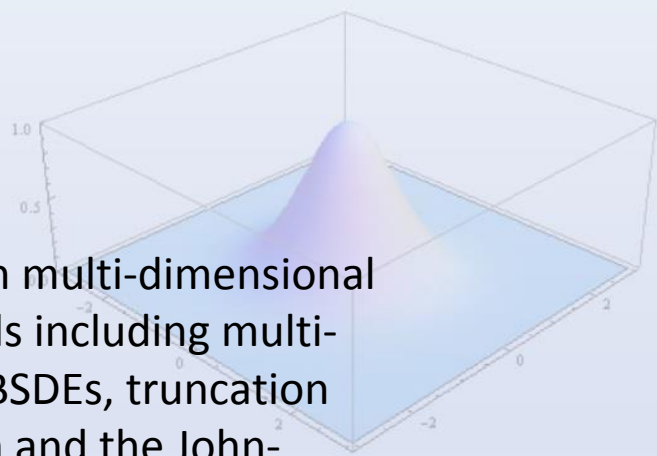
报告人: 许左权 (香港理工大学)

时间: 2023-12-08 星期五 10:00-11:00

地点: 光华东主楼1601室

报告摘要:

We introduce our recent progresses on multi-dimensional stochastic Riccati equations. Using tools including multi-dimensional comparison theorem for BSDEs, truncation function technique, log transformation and the John-Nirenberg inequality, we established the solvability of them. These results are then applied to solve mean-variance portfolio selection problems with constraints.



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