数学与系统科学研究院

计算数学所学术报告

报告人：　　赵卫东 教授

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报告题目：

Discretization Methods for Solving Froward-Backward Stochastic Differential Equations

邀请人：　　周涛 博士

报告时间：**2013** 年 **7** 月 **23** 日（周二）

下午 **16:30-17:30**

报告地点：　科技综合楼三层 **301**

计算数学所小报告厅

Abstract:

Many problems are related to forward-backward stochastic differential equations (FBSDEs) such as PDEs, stochastic optimal control, mathematical finance, risk measure, and so on. In 1990, Pardoux and Peng solved the existence and the uniqueness of nonlinear backward stochastic differential equations (BSDEs). Since then, FBSDEs has been extensively studied. There are also some works on numerical methods for solving FBSDEs. In this talk, I will introduce some discretization methods for solving backward and decoupled forward-backward stochastic differential equations.

欢迎大家参加！