数学与系统科学研究院

计算数学所学术报告

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报告题目：

Numerical Stochastic Optimal Control Via FBSDEs

邀请人：　　周涛 副研究员

报告时间：**2017** 年 **6** 月 **17** 日（周六）

上午 **10:00-11:00**

报告地点：　　科技综合楼三层

311 报告厅

Abstract:

In this talk, based on the theories of optimization, stochastic optimal control and forward backward differential equations (FBSDEs), we will introduce some numerical schemes for solving stochastic optima control. In these schemes, the simplest Euler scheme is used to numerically solve the solutions of the forward stochastic differential equations, and multistep schemes is used to solve the backward stochastic differential equation (BSDE) with high convergence rate. Some stochastic optimal control models, coming from finance and economy, are solved by the schemes. Our numerical results show that our schemes are stable, accurate, and effective for solving stochastic optimal control problems.

欢迎大家参加！