Second Young researchers meeting on BSDEs, Numerics and Finance

Rapport sur les contributions

ID de Contribution: **0** Type: **Non spécifié**

Chassagneux J.F. - Numerical Stability of the Euler Scheme for BSDEs

ID de Contribution: **1** Type: **Non spécifié**

Cosso A. - BSDE Representation for Stochastic Control Problems with Controlled Intensity

ID de Contribution: **2** Type: **Non spécifié**

Hitaj A. - Are Smart Beta indexes valid for hedge fund portfolio allocation?

ID de Contribution: **3** Type: **Non spécifié**

Lionnet A. - Numerical approximation of monotone BSDEs

ID de Contribution: **4** Type: **Non spécifié**

Soumana Hima A. - Quadratic Backward Stochastic Di¤erential Equations Driven by G-Brownian Motion

ID de Contribution: **5** Type: **Non spécifié**

Steinicke A. - Malliavin dierentiation of random functions with applications to Levy driven BSDEs

ID de Contribution: **6** Type: **Non spécifié**

Garcia Trillos C.A. - Numerical simulation of multi-scale SDEs

ID de Contribution: **7** Type: **Non spécifié**

Labart C. - Numerical approximation of doubly reflected BSDEs with jumps and RCLL obstacles

ID de Contribution: **8** Type: **Non spécifié**

Mainberger C. - Supersolutions of BSDEs: Minimality, Constraints, Duality

ID de Contribution: **9** Type: **Non spécifié**

Mastrogiacomo E. - Pareto optimal allocations and optimal risk sharing for quasiconvex risk measures

ID de Contribution: **10** Type: **Non spécifié**

Liang G. - Optimal Switching at Poisson Random Intervention Times

ID de Contribution: **11** Type: **Non spécifié**

Mihaylov I. - An explicit Euler scheme with strong rate of convergence for non-Lipschitz SDEs

ID de Contribution: **12** Type: **Non spécifié**

Du K. - On solvability conditions of stochastic Riccati equations

ID de Contribution: **13** Type: **Non spécifié**

Nam K. - BSEs, BSDEs, and fixed points

ID de Contribution: **14** Type: **Non spécifié**

Moreau L. - Regularity of Constrained BSDEs

ID de Contribution: **15** Type: **Non spécifié**

Szpruch L. - Tamed Euler schemes for FBSDEs

ID de Contribution: **16** Type: **Non spécifié**

Tangpi L. - Robust Duality without Refence Measure

ID de Contribution: **17** Type: **Non spécifié**

Ragulina O. - Optimal Control by Franchise and Deductible Amounts in the Classical Risk Model

ID de Contribution: **18** Type: **Non spécifié**

Chaudru de Raynal P.E. - A cubature based algorithm to solve forward and forward-backward stochastic differential equation of McKean-Vlasov type

ID de Contribution: **19** Type: **Non spécifié**

Madec P.Y. - Probabilistic Approach to Large Time Behaviour of Mild Solutions of HJB Equations in Innite Dimension by a Probabilistic Approach

ID de Contribution: **20** Type: **Non spécifié**

Mu R. - Bang-Bang Type Nash Equilibrium Point for Nonzero-sum Stochastic Dierential Game

ID de Contribution: **21** Type: **Non spécifié**

Romo Romero R. - Indierence fee rate for variable annuities

ID de Contribution: **22** Type: **Non spécifié**

Cohen S. - Markov Chain BSDEs and risk averse networks

ID de Contribution: **23** Type: **Non spécifié**

Kruse T. - BSDEs with singular terminal condition and applications to optimal trade execution

ID de Contribution: **24** Type: **Non spécifié**

Fedyashov V. - Ergodic BSDEs with Levy noise and time dependence

ID de Contribution: **25** Type: **Non spécifié**

Tan X. - Martingale Transport, Skorokhod Embedding and Peacocks

ID de Contribution: **26** Type: **Non spécifié**

Lin Y. - Localization method for non-Lipschitz Stochastic Differential Equations Driven by G-Brownian Motion (GSDEs)

ID de Contribution: **27** Type: **Non spécifié**

Dos Reis G. - Securitization and equilibrium pricing under relative performance concerns