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

1st Talk: Continuous time Principal Agent and optimal planning

jeudi 4 juillet 2019 13:00 (50 minutes)

Motivated by the approach introduced by Sanninkov to solve principal-agent problems, we provide a solution approach which allows to address a wider range of problems. The key argument uses a representation result from the theory of backward stochastic differential equations. This methodology extends to the mean field game version of the problem, and provides a connexion with the P.-L. Lions optimal planning problem.

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