Advanced Methods in Mathematical Finance

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Malliavin differentiability of BSDEs

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In this talk we will revisit conditions under which the solution to a BSDE is Malliavin differentiable. To this end, we provide a new characterization of the Malliavin-Sobolev spaces which is particularly suitable for our purpose. This talk is based on joint works with Thibaut Mastrolia, Peter Imkeller and Dylan Possamaï.

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