

A. Richou: About conditional expectation in a non convex set

mercredi 26 octobre 2022 16:30 (1 heure)

In this talk, I will explain how to define a good notion of conditional expectation constrained to live in a non convex smooth domain of R^d . I will present some existence and uniqueness results obtained with J.-F. Chassagneux (Univ. Paris Cité) and S. Nadtochiy (IIT Chicago) under appropriate assumptions. I will also explain how to improve our results in dimension 2 by using a more geometric approach. This last part is a work in progress with M. Arnaudon (Univ. Bordeaux), J.-F. Chassagneux (Univ. Paris Cité) and S. Nadtochiy (IIT Chicago).