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

Probabilistic interpretation for Fully nonlinear Stochastic PDEs

mardi 1 décembre 2015 14:30 (40 minutes)

We present an overview on different classes of nonlinear stochastic partial differential equations (SPDEs in short). In particular, we focus on providing a probabilistic representation of solution of Fully nonlinear SPDEs (stochastic Viscosity solutions) by means of solution of the associated class of Second order BSDEs. This presentation includes the numerical study of quasilinear and semilinear SPDEs (the time discretization error and numerical tests) and some applications in pathwise stochastic control problems arising in finance.

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