Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Stochastic Control and Differential Games with Path-Dependent Influence of Controls on Dynamics and Running Cost

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Resumo:

In this talk, we will consider the functional Itô calculus framework to find a path-dependent version of the Hamilton-Jacobi-Bellman equation for stochastic control problems that feature dynamics and running cost that depend on the path of the control. We also prove a Dynamic Programming Principle for such problems. We apply our results to path-dependence of the delay type. We further study Stochastic Differential Games in this context.

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