SCUOLA
NORMALE
SUPERIORE

SEMINARIO DI
Finanza Quantitativa e Probabilità

mercoledì 22 gennaio 2020
ore 11:30

Scuola Normale Superiore
Pisa
Aula Fermi

Tiziano De Angelis

University of Leeds

Terrà un seminario dal titolo:

"Probabilistic results concerning smoothness of the value function and of the free boundary in optimal stopping"

Abstract:
I will present probabilistic proofs of some regularity properties for the value function of general optimal stopping problems and for the associated optimal boundaries. In particular this talk focuses on C^1 regularity of the value function and Lipschitz continuity of the optimal boundary. Most of our arguments rely on fundamental concepts from the theory of Markov processes and bridge the probabilistic and the analytical strands of the literature on free boundary problems. I will also illustrate situations in which our work improves or complements known facts from PDE theory.

(based on https://epubs.siam.org/doi/pdf/10.1137/17M1113709 and https://arxiv.org/abs/1812.04564)

Tutti gli interessati sono invitati a partecipare.

Classe di Scienze

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