UNIVERSITÀ DEGLI STUDI DI MILANO

Dipartimento di Economia, Management
e Metodi Quantitativi

"PATH-DEPENDENT PDEs AND STOCHASTIC EQUATIONS WITH MEMORY"

Friday, January 23rd, 2015

Dipartimento di Economia, Management e Metodi Quantitativi
Via Conservatorio 7, Milano
Aula Seminari

09.00 - 10.00 Nizar Touzi, École Polytechnique, Paris
Comparison of viscosity solutions of semilinear path-dependent PDE

10.00 - 10.45 Zhenjie Ren, École Polytechnique, Paris
Viscosity solution of semi linear path dependent PDE: Existence via Perron's method

Coffee break

11.15 - 12.00 Andrea Cosso, Université Paris Diderot
Viscosity solutions for path-dependent PDEs in infinite dimension, I

12.00 - 12.30 Mauro Rosestolato, LUISS, Roma
Viscosity solutions for path-dependent PDEs in infinite dimension, II

Lunch

14.30 - 15.15 Federica Masiero, Università di Milano Bicocca
Optimal control of stochastic delay equation via the Pontryagin maximum principle

15.15 - 15.45 Giovanni Zanco, Università di Pisa
Infinite dimensional methods in path-dependent SDEs and PDEs

Coffee break

16.15 - 16.45 Cecilia Prosdocimi, LUISS, Roma
Appreciating the past to value the future

For further information please contact: `salvatore.federico@unimi.it`

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"Equazioni differenziali stocastiche con memoria ed applicazioni"

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