复旦大学数学科学学院

数学综合报告会

报告题目：Pontryagin’s maximum principles: from SVIEs to SFDEs, SPDEs, and beyond

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时间：2026-09-14 星期一 10:00-11:00

地点：光华楼东主楼2001

报告摘要：

In this talk, we give a revisit to the maximum principles of Pontryagin type for optimal controls of stochastic Volterra integral equations when the diffusion term contains the control variable. Then we applied the basic ideas to optimal control problem for a class of stochastic distributed parameter systems, such as stochastic functional differential equation, stochastic parabolic partial differential equation, stochastic hyperbolic partial differential equations, and beyond.

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