复旦大学数学科学学院

数学综合报告会

报告题目：Stochastic Impulse Control with Delay and Random Coefficients

报告人：Prof. Said Hamadene (Le Mans University (France))

时间：2024-06-12 星期三 08:30-09:30

地点：光华东主楼2001

报告摘要：

In this talk we discuss an infinite horizon impulse control problem with execution delay when the dynamics of the system is described by a general stochastic process adapted to the Brownian filtration. The problem is solved by means of probabilistic tools relying on the notion of Snell envelope and infinite horizon reflected backward stochastic differential equations. This allows us to establish the existence of an optimal strategy over all admissible strategies. We consider also the case of exponential utilities.

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