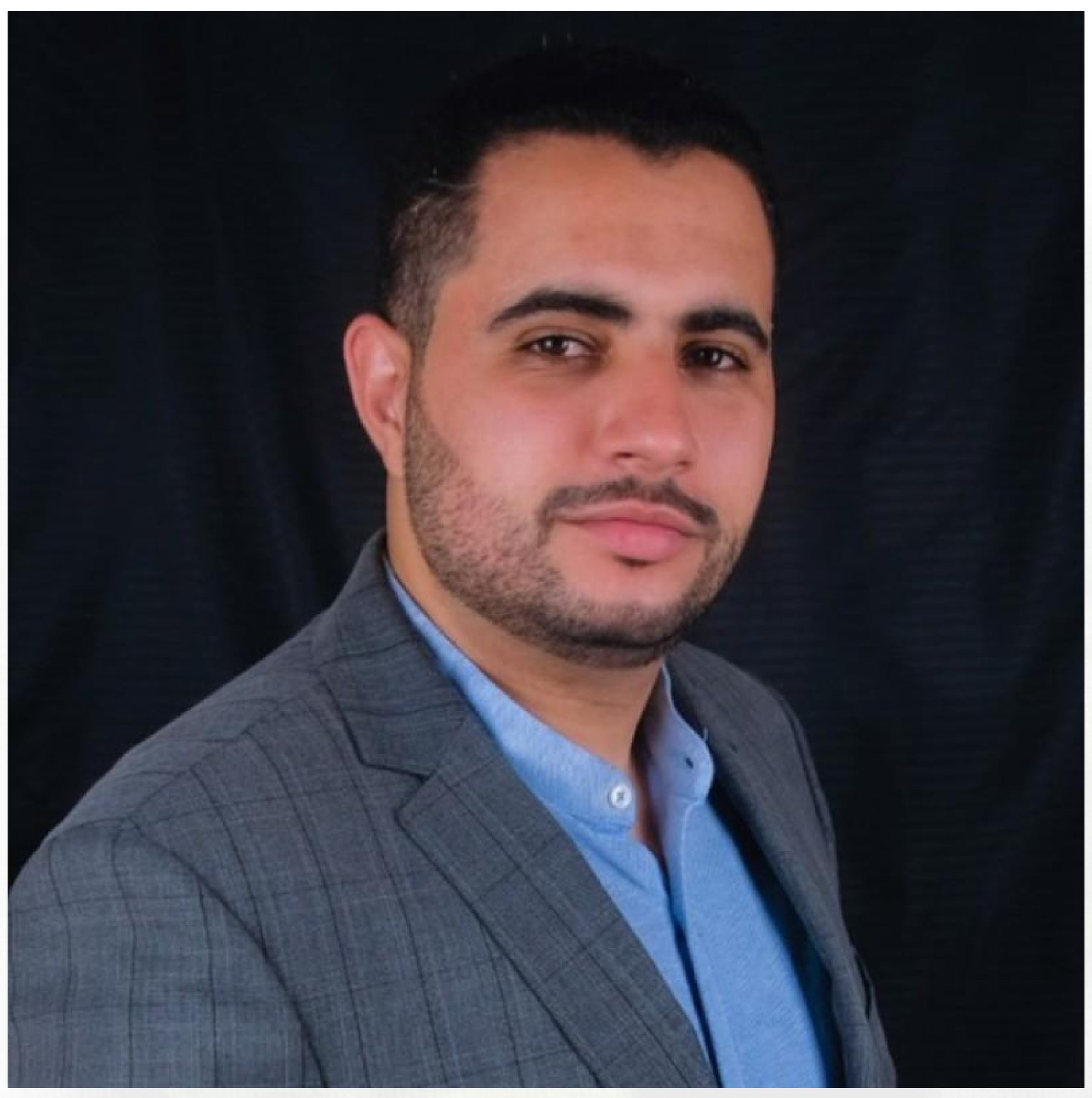
复旦大学

数据科学与深度学习青年学者论坛

Epstein-Zin preferences under forward performance



Bensaid Zakaria

（Le Mans University, France）

时间：2025年7月2日 10：00-11：00

地点：光华楼东主楼 2001

Abstract:

We investigate optimal investment-consumption problems under a new framework of forward recursive utilities. Specifically, we study the characterization of forward performance criteria and the associated optimal policies in the case of Epstein-Zin preferences. We make the link between this framework and the classical setting for specific portfolios. This talk is based on a joint work with Anis Matoussi and Thaleia Zariphopoulou.

个人简介：

I am a PhD student in financial mathematics at Le Mans Université, supervised by Prof. Anis Matoussi (LMM), Prof. Roxana Dumitrescu (ENSAE) and Prof. Wissal Sabbagh (LMM). I earned the MASEF masters (Quantitative Finance) from PSL – Paris Dauphine University and previously completed an M1 in advanced mathematics there.

Earlier, I held a research internship at CREST–ENSAE, studying mean-field games for electricity contracts, then in Institut Louis Bachelier to develop numerical methods.

My work explores stochastic control, BSDEs (with jumps), systemic and dynamic risk measures, dynamic utilities, and deep-learning solvers.

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