复旦大学数学科学学院

数学综合报告会

报告题目：Backward stochastic differential equations with nonlinear Young driver

报告人： 宋健 教授 (山东大学)

时间：2024-09-26 星期四 10:45-11:45

地点：光华东主楼1601室

报告摘要:

We study the well-posedness for backward stochastic differential equations (BSDEs) with a nonlinear Young integral. As one of applications, non-linear Feynman-Kac formulae for a class of rough partial differential equations are obtained. The key ingredients of proof include the comparison principle, the continuity of the solutions, and a modified Picard's iteration method. This is joint work with Huilin Zhang and Kuan Zhang.

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