复旦大学数学科学学院

数学综合报告会

报告题目：Existence and Smoothness of Densities of One-Dimensional Forward-Backward SDEs with Jumps

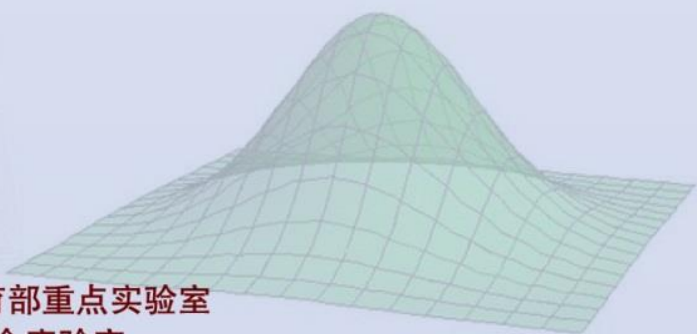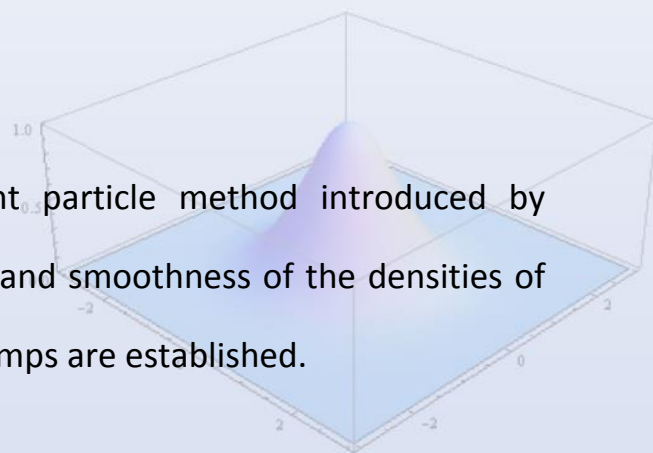报告人：张华 教授 (江西财经大学)

时间：2025-04-21 星期一 9:45--10:30

地点：光华楼东主楼 2001

报告摘要：

Based on the recently well-developed lent particle method introduced by Bouleau and Denis, in this paper, the existence and smoothness of the densities of one-dimensional forward-backward SDEs with jumps are established.

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