UNICAMP – IMECC
Departamento de Matemática

Seminário de Sistemas Dinâmicos e Estocásticos

Expositor: E. Shamarova (Universidade do Porto)

Título: Forward-backward SDEs and their connection
to PDEs, SPDEs, and PIDEs

Data: Sexta-feira, 23 de agosto de 2013, 13h30min

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Resumo. We consider systems of forward-backward stochastic and doubly stochastic differential equations. We overview some of the known results on their connections to quasilinear PDEs and SPDEs, respectively. We present FBSDEs associated to the Navier-Stokes and Burgers equations, and Lvy-driven FBSDEs associated to some partial integro-differential equations (PIDEs).