INSTITUT FÜR MATHEMATIK

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MATHEMATIKKOLLOQUIUM

Das Institut für Mathematik lädt zu folgendem Vortrag ein:

Emmanuel Gobet

Grenoble Institute of Technology

Solving Backward Stochastic Differential Equations with adaptive control variate

We present and analyze an algorithm to solve numerically BSDEs based on Picard's iterations and on a sequential control variate technique. Its convergence is geometric. Moreover, the solution provided by our algorithm is regular both w.r.t. time and space. It is also suitable for parallel processing. Numerical examples up to dimension 5 are studied.
Based on joint work with C. Labart (Univ. Paris 6).

Zeit: **Mittwoch, den 25. August 2010 um 14.00 Uhr**

Ort: **Victor-Franz-Hess Haus, Technikerstraße 25, HS F**

Gäste sind herzlich willkommen!

Stefan Geiß