
Technikerstraße 13/7
A-6020 Innsbruck
Telefon: +43 512 507 6071 oder 6097

E-Mail: mathematik@uibk.ac.at
<http://www.uibk.ac.at/mathematik/>
Fax: +43 512 507 2920

MATHEMATIKKOLLOQUIUM

Das Institut für Mathematik lädt zu folgendem Vortrag ein:

Jianing Zhang

Humboldt-Universität zu Berlin

Lp-solutions of BSDEs with time delayed generators

This talk is devoted to backward stochastic differential equations (BSDEs) arising from a special class of backward stochastic partial differential equations (BSPDEs) introduced by Mania and Tevzadze (2008). We recapitulate the intimate link of this class of equations with utility maximization problems with respect to arbitrary utility functions. Using structural assumptions, we reduce these BSPDEs to ordinary BSDEs and provide existence and uniqueness results. We then study selected instances of the portfolio optimization problem which involve the delivery of a liability at maturity and illustrate them with numerical simulations. This is a joint work with Gonçalo dos Reis (TU Berlin) and Anthony Réveillac (HU Berlin).

Zeit: **Donnerstag, den 28. April 2011 um 12.15 Uhr**

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

Gäste sind herzlich willkommen!

Christel & Stefan Geiß