

数学与系统科学研究院

计算数学所学术报告

报告人: 赵卫东

(山东大学)

报告题目:

Discretization Methods for FBSDEs

邀请人: 洪佳林 研究员

报告时间: 2019 年 12 月 23 日(周一)

上午 8:30-9:30

报告地点: 数学院南楼二层

202 教室

Abstract:

In this talk, we will introduce two kinds of numerical methods, integration method and differentiation method, for solving forward backward stochastic differential equations (FBSDEs). Some numerical tests will be given to show the accuracy, effectiveness and stability of the methods.

欢迎大家参加！