数学与系统科学研究院

计算数学所学术报告

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报告题目：

The real option model of carbon capture and storage investment strategy with learning curve

邀请人： 谢和虎 研究员

报告时间：2018 年 8 月 7 日（周二）

下午 15:00-16:00

报告地点： 科技综合楼三层

311 报告厅

Abstract:

The main goal of this work is to develop a continuous time real option model with learning curve for CCS investment strategy under uncertain environment.

In this model, the investment is budgeted annually, and the whole project could be cut off anytime in-between.

According to the stochastic optimal control method, the problem of finding the optimal investment strategy is converted to one of solving the Hamilton-Jacobi-Bellman variational inequality.

The economic and policy implications are discussed through numerical simulations based on China's statistical data.

欢迎大家参加！