数学与系统科学研究院

计算数学所学术报告

报告人：　Prof. Arnulf Jentzen

（ ETH Zurich ）

报告题目：

Numerical approximations results for forward and backward stochastic differential equations

邀请人：　洪佳林 研究员

报告时间：2018 年 9 月 14 日（周五）

上午 **11:00-12:00**

报告地点：　数学院南楼九层

902 教室

Abstract:
In this talk we first study approximation algorithms for forward stochastic differential equations (forward SDEs) and, thereafter, we introduce and study new approximation algorithms for backward stochastic differential equations (backward SDEs). In particular, in the case forward SDEs we present several lower bounds for strong and weak approximation errors. In the case of backward SDEs we establish upper bounds for a new algorithm which overcomes the curse of dimensionality in the numerical approximation of backward SDEs.

欢迎大家参加！