

Hong Kong - Singapore joint Seminar Series in Financial Mathematics/Engineering

A particle approximation of a class of mean-field reflected BSDEs with jumps

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Abstract

I will review a recent result on the propagation of chaos property for weakly interacting nonlinear Snell envelopes which converge to a class of mean-field reflected backward stochastic differential equations (BSDEs) with jumps, where the mean-field interaction in terms of the distribution of the Y -component of the solution enters in both the driver and the lower obstacle.

The talk is based on a joint work with Roxana Dumitrescu and Jia Zeng

About the speaker

Boualem Djehiche is a full professor at KTH, Stockholm. His research interests are in the area of Stochastic Analysis and include Stochastic Control and Differential Games, Insurance Mathematics and Mathematical Finance. He published more than 80 articles on these subjects in the best international journals. He also has several editorial activities as he is one of the editors in chief of the journal "Scandinavian Actuarial Journal", is associate editor of "Finance and Stochastics" and Co-editor of "European Actuarial Journal".

Date

11 May 2022(Wednesday)
(HK Time)

Time

4:00pm – 5:00pm (HK
Time)

Zoom

<https://cityu.zoom.us/j/95856162264?pwd=RWE4WWErZ3BDVEVvKkZBVQ25IUeh5QT09>

Meeting ID:

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