



Institut für Mathematik

Seminar zur Stochastik

Mittwoch, 25. Mai 2022
12 Uhr s. t.
HS 3 Abbeaum, Fröbelstieg 1

Herr Prof. Dr. Sören Christensen
(Christian-Albrechts-Universität zu Kiel)

“Nonparametric approaches to data-driven stochastic control”

Abstract:

One of the fundamental assumptions in stochastic control of continuous-time processes is that the dynamics of the underlying process are known. This is, however, usually obviously not fulfilled in practice. On the other hand, a rich theory for nonparametric estimation of the characteristics of continuous-time processes has been developed over the last decades. In this talk, we discuss how to bring together these two areas for developing purely data-driven strategies for stochastic control, which we explore for ergodic impulse and singular control problems associated to continuous diffusions and Lévy processes.

Alle Interessierte sind herzlich eingeladen

Kontakt:

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