



Institut für Mathematik

Seminar zur Stochastik

Dienstag, 19. November 2024

14 Uhr s.t.

SR 121, Carl-Zeiß-Str. 3

Dr. Chiara Rigoni
(Universität Wien)

“Stochastic McKean-Vlasov Control Problems: A Description Based on Optimal Transport”

Abstract: We study the convergence of an N -particle Markovian controlled system to the solution of some (finite horizon or Schrödinger-type) stochastic McKean-Vlasov control problem. In particular, under suitable assumptions, we prove the convergence of the value functions, the fixed time probability laws, and the relative entropy in their path space measures. These proofs are based on a Benamou-Brenier-type reformulation of the problem and on the superposition principle, both tools stemming from the theory of optimal transport.

This is a joint work with Francesco De Vecchi.

Alle Interessierte sind herzlich eingeladen!

Kontakt:

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