

Séminaire de mathématiques et leurs applications

10 novembre 2016

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Titre: On the rate of convergence for monotone approximations of non-local Isaacs' equation.

Résumé: We are concerned with monotone approximation schemes for non-local parabolic Isaacs equations. These equations appear as the dynamic programming equation for stochastic differential games with jump-diffusion driven states.

These are fully nonlinear, degenerate integro-PDEs and they are interpreted using the viscosity solution framework. We propose a monotone approximation scheme and establish convergence by deriving a priori rate of convergence.

This is a joint work with Dr. Imran Biswas and Prof. Espen Jakobsen.