Einladung

zum Vortrag im Rahmen des **SFB Colloquiums** (Standort Graz), mit dem Titel

Recent progress on multidimensional FBSDEs and on robust risk management

VORTRAGENDER: **Ludovic Tangpi**, University of Vienna
DATUM: Freitag, 10. November 2017
ZEIT: 11:00 Uhr
ORT: KFU Graz

Abstract: The talk will consist of two parts. In the first part, I will motivate the study of multidimensional forward-backward SDEs with quadratic growth and then discuss an existence and uniqueness result based on Malliavin calculus arguments. In the second part, I will argue that quadratic BSDEs are examples of risk measures and then address computational issues in the case of model uncertainty.

Das **SFB Colloquium** wird vom **FWF Special Research Program (SFB) Quasi-Monte Carlo Methods: Theory and Application** unterstützt