



## 复旦大学数学科学学院 数学综合报告会

报告题目: **A CLASS OF GLOBALLY SOLVABLE MARKOVIAN QUADRATIC BSDE SYSTEMS AND APPLICATIONS**

报告人: Professor HAO XING  
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报告时间: 2016-04-05 星期二 10:30-11:30

报告地点: 光华东主楼 1801

摘要: Gordan ŽITKOVIC and I study a class of Markovian quadratic BSDE systems. We obtain the existence and uniqueness under an abstract structural condition. Easy to verify sufficient condition is provided. We consider several applications, not only in the stochastic equilibria (as our starting motivation), but also  $\Gamma$ -martingales on manifold, and two stochastic differential games.  $\Gamma$ -martingale may related to stochastic equilibria. Even though they do not related directly, they are different applications of our framework. Therefore they can be seen related on a higher level.

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