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Reflected BSDEs and optimal control and stopping for infinite-dimensional systems.

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In this talk we introduce the notion of mild supersolution for an obstacle problem in an infinite dimensional Hilbert space. The minimal supersolution of this problem is given in terms of a reflected BSDEs in an infinite dimensional Markovian framework. The results are applied to an optimal control and stopping problem. The talk is based on a joint work with M. Fuhrman and G. Tessitore.