Notas

Carlos Daniel Contreras Quiroz

March 5, 2023

Deep BSDE

Vamos a intentar resolver ecuaciones del tipo

$$\frac{\partial u}{\partial t}(t,x) + \frac{1}{2}\operatorname{Tr}\left(\sigma\sigma^{\mathrm{T}}(t,x)\left(\operatorname{Hess}_{x}u\right)(t,x)\right) + \nabla u(t,x) \cdot \mu(t,x) + f\left(t,x,u(t,x),\sigma^{\mathrm{T}}(t,x)\nabla u(t,x)\right) = 0$$
(1)