

Deep BSDE

Vamos a intentar resolver ecuaciones del tipo

$$\begin{aligned} \frac{\partial u}{\partial t}(t, x) + \frac{1}{2} \text{Tr}(\sigma \sigma^T(t, x) (\text{Hess}_x u)(t, x)) + \nabla u(t, x) \cdot \mu(t, x) \\ + f(t, x, u(t, x), \sigma^T(t, x) \nabla u(t, x)) = 0 \end{aligned} \tag{1}$$