

Stochastic Control and Differential Games with Path-Dependent Controls

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Resumo/Abstract:

In this talk, we will show a path-dependent version of the Hamilton-Jacobi-Bellman equation for stochastic control problems with path-dependence in the controls. The main technique employed is the Functional Itô Calculus introduced by Bruno Dupire. We apply our results to path-dependence of the delay type. We further show how to deal with Stochastic Differential Games in this context.