



**FULL
PROGRAM**

GIPSOTECA
DI ARTE ANTICA
MAY 9~11
PISA, ITALY

bsde2024.ec.unipi.it

**BACKWARD
STOCHASTIC
DIFFERENTIAL
EQUATIONS**


WORKSHOP 2024

Thursday, 9 May 2024

Venue: Gipsoteca di Arte Antica, housed in the church of S. Paolo all'Orto, Pisa

9:00–15:00	Visit of Lucca
16:30–16:50	Registration
16:50–17:00	Welcome address
17:00–18:00	Contributions of Shiqi Song
	Etienne Chevalier, Monique Jeanblanc, Vathana Ly Vath
18:00–19:00	Honest times for a cocktail

Friday, 10 May 2023

Venue: Gipsoteca di Arte Antica, housed in the church of S. Paolo all'Orto, Pisa

9:30–10:05	F. Russo Weak Dirichlet processes and BSDEs
10:05–10:40	M.A. Morlais Optimal switching problems: randomization approach
10:40–11:10	Coffee break
11:10–11:45	D. Possamai A target approach to Stackelberg games
11:45–12:20	C. Ceci BSDE-based stochastic control for optimal reinsurance in a dynamic contagion model
12:30–14:00	Lunch break
14:00–14:35	X. Tan On the regularity of solutions of some linear parabolic path-dependent PDEs
14:35–15:45	Free discussion time
15:45–16:30	Tea break and visit of Gipsoteca
16:30–18:00	Free discussion time
19.00	Workshop Dinner at Sosta dei Cavalieri Via san Frediano 3, 56126 Pisa

Saturday, 11 May 2024

Venue: Gipsoteca di Arte Antica, housed in the church of S. Paolo all'Orto, Pisa

9:30–10:05	M. Jeanblanc Shrinkage of filtrations and BSDE
10:05–10:40	C. Labart Convergence rate of random walk approximation of Backward SDEs
10:40–11:15	Coffee break
11:15–12:00	A. Bondi A sharp càdlàg property for jump diffusions and dynamic programming principle
12:00–12:15	Closure
