Towards the stability property of 2BSDE and of associated HJB PIDEs

Alexandros Saplaouras

October 11, 2023

Abstract

In this talk we will deal with the probabilistic representation of viscosity solutions of integro-partial differential equations of Hamilton-Jacobi-Bellman type. We will make a pause to describe the comparison principle suitable for the required generality. Afterwards, we will explain how the stability property of 2BSDEs will enable us to obtain a Trotter-Kato type theorem.