17. Doktorand:innentreffen der Stochastik

Wednesday 03 August 2022

Session A1 Stochastics: Chair: Anna Paula Kwossek - HS 3 (13:30-15:00)

   -Conveners: Kathrin Spendier; Kristof Wiedermann; Mohamed Elfatih Hady

time	[id] title	presenter
13:30	[39] An SMP-Based Algorithm for Solving the Constrained Utility Maximization Problem via Deep Learning	
14:00	[20] Deep neural network discretization of the Wong-Zakai approximation of stochastic differential equations	
14:30	[31] Stochastic Optimal Control of Occupational Pension Funds Under Dynamic Risk Constraints	