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THE HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY

Department of Mathematics

MATHEMATICS COLLOQUIUM

Optimal Control of Stochastic Evolution Equations: Some Recent Progresses

By

Prof. Qi LYU

Sichuan University

Abstract

In this talk, I will present some recent progresses on optimal control problems of stochastic evolution equations, including Pontryagin type maximum principle, dynamic programming and linear quadratic optimal control problems.

Short Bio: Prof. Qi LYU earned his PhD in 2010 from Sichuan University and has served as a full professor there since 2014. Prof. Lyu's research focuses on the control theory of partial differential equations and stochastic differential equations. His findings have been published in prestigious journals, including Communications on Pure and Applied Mathematics, Journal of the European Mathematical Society, Journal de Mathématiques Pures et Appliquées, SIAM Journal on Control and Optimization. He has also authored three specialized monographs published by Springer-Verlag. In addition to his research, Prof. Lyu serves as an editor for journals including, SIAM Journal on Control and Optimization, ESAIM: Control, Optimisation and Calculus of Variations, and Systems & Control Letters. He was also an invited speaker at ICM 2022.

Date : 29 November 2024 (Friday)

Time : 3:00pm – 4:00pm

Venue : Lecture Theater D (near Lift 22)

All Are Welcome!