

Semilinear Kolmogorov equations and applications to stochastic optimal control

Federica Masiero*

Abstract

Semilinear parabolic differential equations are solved in mild sense in an infinite dimensional Hilbert space. Next applications to stochastic optimal control problems are studied, by solving the Hamilton Jacobi Bellman equation associated. These results are applied to some controlled evolution equations.

*Dipartimento di Matematica, Università degli studi di Milano, Via Saldini 50, 20133 Milano, Italy; fmasiero@mat.unimi.it