

Solving BSDEs using cubature methods

Dan Crisan

Imperial College London

The talk will have two parts: In the first part, I will go over some of the basic features of cubature methods for approximating solutions of classical SDEs and how they can be adapted to solve Backward SDEs. In the second part, I will introduce some recent results on the use of cubature methods for approximating solutions of McKean-Vlasov SDEs.