

FP7 Marie Curie ITN "Controlled systems" project

Spring School "Stochastic Analysis in Finance"

Roscoff, 6-15 March 2012

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The Obstacle Problem for Quasilinear Stochastic PDEs

Abstract: Using analytical methods, we prove existence and uniqueness of the solution of quasilinear stochastic PDEs with obstacle. The solution is expressed as pair $(u, _)$ where u is a predictable continuous process which takes values in a proper Sobolev space and \Box is a random regular measure satisfying minimal Skohorod condition.



