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Mathematics > Probability

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Subjects: Probability (math.PR) Cite as: arXiv:1206.1219 [math.PR]

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Stochastic differential games involving

We study a two-player zero-sum stochastic differential game with both players adopting impulse

equation of the game turns out to be a double-obstacle quasi-variational inequality, therefore the two obstacles are implicitly given. We prove that the upper and lower value functions coincide, indeed we

show, by means of the dynamic programming principle for the stochastic differential game, that they

are the unique viscosity solution to the HJBI equation, therefore proving that the game admits a

controls, on a finite time horizon. The Hamilton-Jacobi-Bellman-Isaacs (HJBI) partial differential

impulse controls and double-obstacle

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quasi-variational inequalities

Submission history

From: Andrea Cosso [view email] [v1] Wed, 6 Jun 2012 13:33:47 GMT (20kb) [v2] Mon, 25 Jun 2012 12:32:22 GMT (20kb)

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