



istanbul matematiksel bilimler merkezi  
istanbul center for mathematical sciences

# PROBABILISTIC NUMERICAL METHODS FOR BACKWARD STOCHASTIC DIFFERENTIAL EQUATIONS AND FULLY NONLINEAR PDES

Nizar Touzi

Ecole Polytechnique

Centre de Mathematiques Appliquees

**Date:** Friday, April 13, 2007

**Time:** 14:30

**Place:** IMBM Seminar Room, Boğaziçi University