



# Séminaire des étudiants en mathématiques

CONFÉRENCIER: HASSAN OMIDI-FIROUZI

TITRE: **The Feynman-Kac formula and  
its connection with parabolic  
partial differential equations**

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HEURE: 12H30

SALLE: 6214

## RÉSUMÉ:

In this talk, we will study the connection which exists between stochastic differential equations (SDE) and certain parabolic partial differential equations. In fact, the Feynman-Kac formula provides the solution of a boundary value problem in terms of the solution to an SDE which is associated to this boundary value problem.