

BELLMAN FUNCTION METHOD: AN INTRODUCTION

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Bellman function method is a powerful technique which can be used in the study of various types of inequalities arising in analysis and probability. Roughly speaking, the approach enables to deduce a given estimate from the existence of a certain special function, enjoying appropriate size and concavity requirements. The analysis and the search for such a special object involves arguments from various areas of mathematics, including probability, geometry and PDEs. The purpose of the talk is to investigate a few selected problems with the use of the method.