

Contents

1	Introduction	1
2	Preliminaries	11
3	Well-Posedness of the Vector-Valued BSEEs	23
4	Well-Posedness Result for the Operator-Valued BSEEs with Special Data	37
5	Sequential Banach-Alaoglu-Type Theorems in the Operator Version	49
6	Well-Posedness of the Operator-Valued BSEEs in the General Case	61
7	Some Properties of the Relaxed Transposition Solutions to the Operator-Valued BSEEs	91
8	Necessary Condition for Optimal Controls, the Case of Convex Control Domains	109
9	Necessary Condition for Optimal Controls, the Case of Non-convex Control Domains	115
	References	145

General Pontryagin-Type Stochastic Maximum Principle
and Backward Stochastic Evolution Equations in Infinite
Dimensions

Lu, Q.; Zhang, X.

2014, IX, 146 p. 1 illus. in color., Softcover

ISBN: 978-3-319-06631-8