

**On the regularity of solutions to BSDEs**

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Time **Friday, March 18, 2016 at 14:00**

Place **Campus Kirchberg, room B21**

In this talk, we provide conditions ensuring that the laws of solutions to BSDEs admit densities with respect to the Lebesgue measure by using Malliavin calculus. We provide estimates of these densities by taking the advantage of Nourdin and Viens Formula. Then, we will focus on the Malliavin differentiability of solutions to BSDEs and we will provide a new characterisation of Malliavin-Sobolev spaces. This talk is based on joint works with Peter Imkeller, Dylan Possama, and Anthony Réveillac.