

Seminar Optimization and Equilibrium

Speaker: Prof. Nicolás Hernández, Center for Mathematical Modeling (CMM), Universidad de Chile, Santiago, Chile

Title: Principal-Agent problem in insurance: from discrete-to continuous-time.

Abstract: In this talk we present a contracting problem between an insurance buyer and the seller, subject to prevention efforts in the form of self-insurance and self-protection. We start with a static formulation, corresponding to an optimization problem with variational inequality constraint, and extend the main properties of the optimal contract to the continuous-time formulation, corresponding to a stochastic control problem in weak form under non-singular measures.

*Date: October 7, 2020 at 10:00

*Venue: Online via Google Meet meet.google.com/ckn-vnee-bcx

<https://eventos.cmm.uchile.cl/optimseminar/2020/10/principal-agent-problem-in-insurance-from-discrete-to-continuous-time/>