

Title: The supercooled Stefan problem and a free target optimization problem.

Speaker: Dr. Sunhi Choi

Abstract: I will talk about the supercooled Stefan problem and a free target optimal Brownian stopping problem with a constraint. One can get a weak solution to the Stefan problem in both freezing and melting cases from the solution to the optimal free target problem, where the optimal stopping time is given by the hitting time to a certain barrier set. I will talk about known theorems and some open problems.