ON A CLASS OF TIME-INCONSISTENT OPTIMALS PROBLEMS

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I will review recent results on a class of one-dimensional continuous reflected backward stochastic Volterra integral equations (RBSVIE) driven by Brownian motion, where the reflection keeps the solution above a given stochastic process (lower obstacle). Moreover, I will show how the solution to the RBSVIE is related to a time-inconsistent optimal stopping problem and derive an optimal strategy.