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► **To cite this version:**

Marco Fuhrman, Ying Hu, Gianmario Tessitore. Stochastic maximum principle for optimal control of SPDEs driven by white noise. 2014. hal-01064475v1

HAL Id: hal-01064475

<https://hal.science/hal-01064475v1>

Preprint submitted on 16 Sep 2014 (v1), last revised 8 Jun 2017 (v2)

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Stochastic maximum principle for optimal control of SPDEs driven by white noise

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Abstract

We prove the maximum principle of Pontryagin's type for the optimal control of a stochastic partial differential equation driven by a white noise under the hypothesis that the control domain is convex.

1 Introduction

In this paper, we consider the following infinite-dimensional stochastic optimal control problem. Let H be a Hilbert space, A be the infinitesimal generator of a C_0 semigroup, and W a cylindrical Wiener process.

The state equation is

$$d_t X_t = AX_t dt + F(X_s, u_s) ds + G(X_s, u_s) dW_s, \quad X_0 = x_0 \quad (1.1)$$

where $x_0 \in H$ and the solution will evolve in H .

The cost function is

$$J(x, u) = \mathbb{E} \int_0^T L(X_s, u_s) ds + \mathbb{E} \Phi(X_T). \quad (1.2)$$

The precise hypothesis will be given in the next section.

Our goal in this paper is to give a necessary condition for an optimal control. Such necessary condition called stochastic maximum principle (SMP) is extensively studied in finite dimensional case, see the seminar paper by Peng [16] which gives the general SMP. Concerning the infinite

dimensional case, to our best knowledge, only the SMP for the state equation driven by trace-class noise is established, see [1, 11, 5].

Hence in this paper, we will establish SMP for SPDEs driven by white noise (i.e. cylindrical Wiener process). On the other hand, we suppose in this paper that the control domain is convex, which allows us to apply convex perturbation instead of spike perturbation.

This paper is organized as follows: we introduce our control problem in the next section. In Section 3, we apply the convex perturbation, the first-order variation equation and the dual equation. Particular attention will be paid to the regularity of the adjoint process. And the last section is devoted to the SMP and an example will be given.

2 Formulation of the optimal control problem

Assumption 2.1. (i) A is the generator of a C_0 semigroup e^{tA} , $t \geq 0$, in H . Moreover $\forall s > 0$:

$$e^{sA} \in L_2(H) \text{ with } |e^{sA}|_{L_2(H)} \leq L s^{-\alpha}; \text{ for suitable } L > 0, \alpha \in [0, 1/2).$$

where $L_2(H)$ is the (Hilbert) space of Hilbert Schmidt operators in H .

(ii) U is a bounded convex subset of a separable Banach space U_0

(iii) $F : H \times U \rightarrow H$ is Lipschitz in both variables

(iv) $G : H \times U \rightarrow L(H)$ verifies for all $s > 0$, $t \in [0, T]$, $X, Y \in H$, $u, v \in U$,

$$\begin{aligned} |e^{sA}G(t, 0, u)|_{L_2(H)} &\leq L s^{-\alpha}, \\ |e^{sA}G(t, X, u) - e^{sA}G(t, Y, v)|_{L_2(H)} &\leq L s^{-\alpha}(|X - Y| + |u - v|), \end{aligned} \quad (2.1)$$

for some constants $L > 0$ and $\alpha \in [0, 1/2)$.

(v) $F(\cdot, \cdot)$ is Gateaux differentiable $H \times U \rightarrow H$,

for all $s > 0$, $e^{sA}G(\cdot, \cdot)$ is Gateaux differentiable $H \times U \rightarrow L_2(H)$.

(vi) $L(\cdot, \cdot)$ and $\Phi(\cdot)$ are bounded Lipschitz and differentiable.

(vii) For all $\Xi \in H$ the map $u \rightarrow G(X, u)\Xi$ is Gateaux differentiable and

$$|\nabla_u G(X, u)\Xi|_{\mathcal{L}(U_0, H)} \leq \text{cost}|\Xi|_H \quad \text{recall } (U_0 \subset L^\infty)$$

Under the above assumptions the state equation (formulated in mild sense):

$$X_t = e^{tA}x_0 + \int_0^t e^{(t-s)A}F(X_s, u_s)ds + \int_0^t e^{(t-s)A}G(X_s, u_s)dW_s$$

admits a unique solution $X \in L^p_W(\Omega, C([0, T], H))$, see [2].

Remark 2.2. If we perturb the control by spike variation that is we consider solution of

$$X_t^\epsilon = e^{tA}x_0 + \int_0^t e^{(t-s)A}F(X_s, u_s^\epsilon)ds + \int_0^t e^{(t-s)A}G(X_s, u_s^\epsilon)dW_s$$

where $u_s^\epsilon = u_s I_{[t_0, t_0+\epsilon]^c}(s) + v_0 I_{[t_0, t_0+\epsilon]}(s)$ for fixed $t_0 \in [0, T]$, $v_0 \in U$ then

$$|X^\epsilon(t_0 + \delta) - X(t_0 + \delta)|_{L^2(\Omega, \mathbb{P}, H)} \approx \delta^{(1/2-\alpha)}$$

2.1 An example

Let $(\mathcal{W}(t, x))$, $t \geq 0$, $x \in [0, 1]$ be a space time white noise
 $(\mathcal{F}_t)_{t \geq 0}$ denotes its natural (completed) filtration.

The set of admissible control actions U is a convex subset of $L^\infty([0, 1])$.

A control u is a (progressive) process with values in U .

The controlled state equation is the following SPDE: for $t \in [0, T]$, $x \in [0, 1]$,

$$\begin{cases} dX_t(x) &= \frac{\partial^2}{\partial x^2} X_t(x) dt + b(x, X_t(x), u_t(x)) dt + \sigma(x, X_t(x), u_t(x)) d\mathcal{W}(t, x), \\ X_t(0) &= X_t(1) = 0, \quad t \in [0, T] \\ X_0(x) &= x_0(x), \quad x \in [0, 1] \end{cases}$$

where $b(x, r, u), \sigma(x, r, u) : [0, 1] \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ are given,
we assume they are C^1 and Lipschitz with respect to r and u ;
for fixed r and u we suppose $b(\cdot, r, u) \in L^2([0, 1])$, $\sigma(\cdot, r, u) \in L^\infty([0, 1])$ bdd.

We also introduce the cost functional:

$$J(u) = \mathbb{E} \int_0^T \int_{\mathcal{O}} l(x, X_t(x), u_t(x)) dx dt + \mathbb{E} \int_{\mathcal{O}} h(x, X_T(x)) dx$$

where $l(x, r, u) : \mathcal{O} \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$, $h(x, r) : \mathcal{O} \times \mathbb{R} \rightarrow \mathbb{R}$ are given bounded functions, we assume
that they are C^1 with bounded derivatives with respect to r and u ;

The noise is reformulated as a $L^2([0, 1])$ valued cylindrical Wiener process (W_t)

$$\mathbb{E} \langle W_t, x \rangle_{L^2} \langle W_s, y \rangle_{L^2} = (t \wedge s) \langle x, y \rangle_{L^2}, \quad \forall x, y \in H = L^2([0, 1])$$

A is the realization of the second derivative operator in H with Dirichlet boundary conditions.
So it is an unbounded operator with domain $H_0^2([0, 1]) \subset H = L^2([0, 1])$.

For all $X, V \in H$, $x \in [0, 1]$ the non linearities are defined by

$$F(X, u)(x) = b(x, X(x), u(x)), \quad [G(X, u)V](x) = \sigma(x, X(x), u(x))V(x),$$

$$L(X, u)(x) = \int_{\mathcal{O}} l(X(x), u(x)) dx, \quad \Phi(X)(x) = \int_{\mathcal{O}} h(X(x)) dx$$

The state equation written in abstract form becomes

$$d_t X_t = A X_t dt + F(X_s, u_s) ds + G(X_s, u_s) dW_s, \quad X_0 = x_0$$

where $x_0 \in H$ and the solution will evolve in H .

The cost becomes

$$J(x, u) = \mathbb{E} \int_0^T L(X_s, u_s) ds + \mathbb{E} \Phi(X_T)$$

3 First Variation Equation

Let (\bar{X}, \bar{u}) be an optimal pair, fix any other bounded. U -valued progressive control v

Let $u_t^\epsilon = \bar{u}_t + \epsilon(v_t - \bar{u}_t)$ and X_t^ϵ the corresponding solution of the state equation.

Finally denote $(\delta u)_t = v_t - \bar{u}_t$

Since we are not considering spike variations things are easy at this level

$$X_t^\epsilon = \bar{X}_t + \epsilon Y_t + o(\epsilon).$$

$$\begin{cases} dY_t &= \left[AY_t + \nabla_X F(\bar{X}_t, \bar{u}_t) Y_t + \nabla_u F(\bar{X}_t, \bar{u}_t) (\delta u)_t \right] dt \\ & \quad \nabla_X G(\bar{X}_t, \bar{u}_t) Y_t dW_t + \nabla_u G(\bar{X}_t, \bar{u}_t) (\delta u)_t, dW_t \\ Y_0^\epsilon &= 0 \end{cases}$$

By [2] the above equation admits an unique mild solution with

$$\mathbb{E} \left(\sup_{t \in [0, T]} |Y_t|^2 \right) < +\infty,$$

Moreover

$$J(x, u^\epsilon) = J(x, \bar{u}) + \epsilon I(v) + o(\epsilon)$$

with

$$I(v) = \mathbb{E} \int_0^T \left[\langle \nabla_X L(\bar{X}_t, \bar{u}_t), Y_t \rangle + \langle \nabla_u L(\bar{X}_t, \bar{u}_t), (\delta u)_t \rangle \right] dt + \mathbb{E} \langle \nabla_X \Phi(\bar{X}_T), Y_T \rangle$$

We fix a basis $(e_i)_{i \in \mathbb{N}} \in H$ and assume that for all $i \in \mathbb{N}$ the map $X \rightarrow G(X, u)e_i$ is Gateaux differentiable $H \rightarrow H$.

We notice that in our concrete case for all $V \in H$

$$[\nabla_X (G(X, u)e_i)V](x) = \frac{\partial}{\partial X} \sigma(x, X_t(\xi), u_t(\xi)) e_i(\xi) V(\xi)$$

So it is enough to choose $e_i \in L^\infty([0, 1])$

We denote $\nabla_X (G(\bar{X}_t, \bar{u}_t)e_i)V = C_i(t)V$.

Recall that gradients ∇_X are with respect to variables $X \in H = L^2([0, 1])$

For simplicity we let $F = 0$ from now on.

The equation for the first variation becomes

$$\begin{cases} dY_t(x) &= AY_t dt + \sum_{i=1}^{\infty} C_i(t) Y_t d\beta_t^i + \nabla_u G(\bar{X}_t, \bar{u}_t) (\delta u)_t dW_t \\ Y_0 &= 0 \end{cases}$$

where $\beta_t^i = \langle e_i, W_t \rangle$ and we have:

1. $|C_i(t)|_{L(H)} \leq c$, \mathbb{P} -a.s. for all $t \in [0, T]$
2. $\sum_{i=1}^{\infty} |e^{tA} C_i(s) v|^2 \leq ct^{-2\alpha} |v|_H^2$ for all $t \geq 0, s \geq 0$, ($\alpha < 1/2$)
3. $\sum_{i=1}^{\infty} |e^{tA} e_i|^2 \leq ct^{-2\alpha}$ for all $t \geq 0$ ($\alpha < 1/2$),

4 Linear BSDE driven by white noise and duality

The main result of this paper is the well solvability of linear BSDE driven by white noise and its duality with linear FSDE. In this section, we first give some precise estimates concerning the solution of linear FSDE and then we study the existence and uniqueness of solution of BSDE.

4.1 Linear Forward SDE

Let us first give some precise estimates concerning the solution of the linear FSDE. Consider the following linear FSDE:

$$\begin{cases} d_t X_t &= AX_t dt + \sum_{i=1}^{\infty} C_i(t) X_t d\beta_t^i + \sum_{i=1}^{\infty} C_i(t) \gamma_t d\beta_t^i \\ &+ \sum_{i=1}^{\infty} \Gamma_t e_i d\beta_t^i + \rho_t dt \\ X_s &= x. \end{cases} \quad (4.1)$$

Assumption 4.1. 1. $C_i(t) \in L(H)$; $|C_i(t)|_{L(H)} \leq c$.

2. $\sum_{i=1}^{\infty} |e^{tA} C_i x|^2 \leq ct^{-2\alpha} |x|^2$

where (e^{tA}) is the C_0 -semigroup generated by A and $\alpha < \frac{1}{2}$, $t \leq 1$.

3. (e^{tA}) is hilbert-Schmidt with

$$\|e^{tA}\|_{L_2(H)}^2 \leq ct^{-2\alpha}, \quad t \leq 1, \quad \alpha < \frac{1}{2}.$$

4. C_i are strongly measurable processes.

Theorem 4.2. Assume that $x \in L^p(\Omega, \mathcal{F}_{s,1}, H)$, $\rho \in L^p_{\mathcal{P}}(\Omega, L^1([s, T], H))$, $\gamma \in L^{\infty}_{\mathcal{P}}([s, T] \times \Omega, H)$, $\Gamma \in L^{\infty}_{\mathcal{P}}([s, T] \times \Omega, L(H))$ (Γ strongly progressively measurable), p large enough. Then there exists a unique solution X for (4.1) with

$$\mathbb{E} \left(\sup_{t \in [s, T]} |X_t|^p \right) \leq c(1 + \mathbb{E}|x|^p + |\Gamma|_{L^{\infty}}^p + |\gamma|_{L^{\infty}}^p + \mathbb{E} \left(\int_s^T |\rho_t| dt \right)^p).$$

Moreover if we replace any of the above sums by a finite sum then the corresponding solution converges to the above on the norm

$$\mathbb{E} \left(\sup_{t \in [s, T]} |X_t - X_t^n|^p \right) \rightarrow 0$$

Proof. The proof of this theorem is similar to [6] and we omit it. □

Proposition 4.3. If γ_t is Hilbert-Schmidt valued then

$$\mathbb{E} \left(\sup_{t \in [s, T]} |X_t|^2 \right) \leq c[\mathbb{E}|x|^2 + \mathbb{E} \left(\int_s^T |\rho_t| dt \right)^2 + |\gamma|_{L^{\infty}}^2 + \mathbb{E} \int_s^T |\Gamma_t|_{L_2(H)}^2 dt].$$

Proof. It suffices to apply directly Gronwall's lemma. □

Proposition 4.4.

$$\mathbb{E}|X_t|^2 \leq c[\mathbb{E}|x|^2 + \int_s^t (t_l)^{-2\alpha} \mathbb{E}|\gamma_l|_H^2 dl + \int_s^t (t-l)^{-2\alpha} |\Gamma_l|_{L(H)}^2 dl + \mathbb{E} \left(\int_s^t |\rho_l| dl \right)^2].$$

Proof. Let

$$\begin{aligned} u(t) &= \mathbb{E}|X_t|^2, \\ v(t) &= c\mathbb{E}(|\Gamma_l|_{L(H)}^2 + |\gamma_l|_H^2), \\ K &= c\mathbb{E}|x|^2 + c\mathbb{E} \left(\int_s^t |\rho_l| dl \right)^2. \end{aligned}$$

Then

$$u(t) \leq K + \int_s^t (t-l)^{-2\alpha} v(l) dl + c \int_s^t (t-l)^{-2\alpha} u(l) dl.$$

let

$$e(t) = K + \int_s^t (t-l)^{-2\alpha} v(l) dl,$$

then

$$u(t) \leq e(t) + c \int_s^t (t-l)^{-2\alpha} u(l) dl.$$

By [9],

$$u(t) \leq e(t) + c \int_s^t (t-l)^{-2\alpha} e(l) dl.$$

Now

$$\begin{aligned} & \int_s^t (t-l)^{-2\alpha} e(l) dl \\ &= K \int_s^t (t-l)^{-2\alpha} dl + c \int_s^t (t-l)^{-2\alpha} \int_s^l (l-\zeta)^{-2\alpha} v(\zeta) d\zeta \\ &\leq K(t-s)^{1-2\alpha} + c \int_s^t v(\zeta) \int_\zeta^t (t-l)^{-2\alpha} (l-\zeta)^{-2\alpha} dl. \end{aligned}$$

But

$$\begin{aligned} & \int_\zeta^t (t-l)^{-2\alpha} (l-\zeta)^{-2\alpha} dl = \int_0^{t-\zeta} (t-\zeta-s)^{-2\alpha} s^{-2\alpha} ds \\ &= \int_0^1 (1-z)^{-2\alpha} z^{-2\alpha} (t-\zeta)^{-4\alpha+1} dz \\ &= c(t-\zeta)^{-4\alpha+1} \leq c(t-\zeta)^{-2\alpha}. \end{aligned}$$

Consequently,

$$u(t) \leq cK + c \int_s^t (t-l)^{-2\alpha} v(l) dl.$$

□

Remark 4.5. From the above proposition, we have also:

$$\mathbb{E} \int_s^T |X_l|^2 dl \leq c[\mathbb{E}|x|^2 + \int_s^T \mathbb{E}(|\Gamma_l|_{L(H)}^2 + |\gamma_l|_H^2) dl + \mathbb{E} \left(\int_s^T |\rho_l| dl \right)^2].$$

4.2 Existence of Linear BSDE

In this subsection, we study the following linear BSDE:

$$\begin{cases} -dP_t &= [A^*P_t + \sum_{i=1}^{\infty} C_i^*(t)Q_t e_i] dt + f_t dt - \sum_{i=1}^{\infty} Q_t e_i d\beta_t^i \\ P_T &= \eta. \end{cases} \quad (4.2)$$

where $\eta \in L^2(\Omega, \mathcal{F}_T, \mathbb{P}, H)$, $f \in L^2_{\mathcal{P}}(\Omega \times [0, T], H)$, and $\{e_i\}$ is a fixed orthonormal basis in H .

Theorem 4.6. *There exists at least one solution (P, Q) for (4.2) such that*

4.2.1 Approximating Equation

The first step to prove the existence is to study the approximating equation.

$$\begin{cases} -dP_t^N &= [A^*P_t^N + \sum_{i=1}^N C_i^*(t)Q_t^N e_i] dt + f_t dt - \sum_{i=1}^{\infty} Q_t^N e_i d\beta_t^i \\ P_T^N &= \eta. \end{cases} \quad (4.3)$$

Proposition 4.7. *There exists a unique (P^N, Q^N) with*

$$P^N \in L^2_{\mathcal{P}}(\Omega, C([0, T], H)), \quad Q^N \in L^2_{\mathcal{P}}(\Omega \times [0, T], L_2(H))$$

verifying (4.3) in the following mild sense:

$$P_t^N = e^{(T-t)A^*} \eta + \int_t^T e^{(s-t)A^*} \left[\sum_{i=1}^N C_i^*(s)Q_s^N e_i + f_s \right] ds - \sum_{i=1}^{\infty} \int_t^T e^{(s-t)A^*} Q_s^N e_i d\beta_s^i.$$

Proof. It is a direct consequence in [10]. □

Proposition 4.8.

$$\begin{aligned} & \mathbb{E}\langle P_t^N, x \rangle + \mathbb{E} \int_t^T \langle P_s^N, \rho_s \rangle ds + \mathbb{E} \int_t^T \langle Q_s^N, \Gamma_s \rangle_{L_2(H)} ds + \mathbb{E} \int_t^T \sum_{i=1}^M \langle Q_s^N e_i, C_i^*(s)\gamma_s \rangle ds \\ &= \mathbb{E}\langle \eta, X_T^{N,M} \rangle + \mathbb{E} \int_t^T \langle f_s, X_s^{N,M} \rangle ds, \end{aligned}$$

where

$$dX_s^{N,M} = (AX_s^{N,M} + \rho_s)ds + \sum_{i=1}^N C_i(s)X_s^{N,M} d\beta_s^i + \sum_{i=1}^{\infty} \Gamma_s e_i d\beta_s^i + \sum_{i=1}^M C_i(s)\gamma_s d\beta_s^i.$$

Proof. First approximate A with Yosida approximations and then pass to the limit. We notice that all terms are well defined. □

4.2.2 Weak Convergence

The second step to prove the existence is to define (P, Q) as weak limit of (P^N, Q^N) in some Hilbert space.

Corollary 4.9. *We have*

1. P^N converges weakly to an element in $L^2([0, T] \times \Omega, H)$;
2. for any t , P_t^N converges weakly to an element P_t in $L^2(\Omega, \mathcal{F}_t, \mathbb{P}, H)$;
3. Q^N converges weakly to an element Q in $L^2([0, T] \times \Omega, L_2(H))$.

Moreover, we have

$$\begin{aligned} & \mathbb{E}\langle \tilde{P}_t, x \rangle + \mathbb{E} \int_t^T \langle P_s, \rho_s \rangle ds + \mathbb{E} \int_t^T \langle Q_s, \Gamma_s \rangle_{L_2(H)} ds + \mathbb{E} \int_t^T \sum_{i=1}^M \langle Q_s e_i, C_i^*(s) \gamma_s \rangle ds \\ &= \mathbb{E}\langle \eta, X_T^M \rangle + \mathbb{E} \int_t^T \langle f_s, X_s^M \rangle ds, \end{aligned}$$

where

$$dX_s^M = (AX_s^M + \rho_s)ds + \sum_{i=1}^{\infty} C_i(s)X_s^M d\beta_s^i + \sum_{i=1}^{\infty} \Gamma_s e_i d\beta_s^i + \sum_{i=1}^M C_i(s)\gamma_s d\beta_s^i.$$

Proof. The result follows from the fact that if $\Gamma \in L^\infty(\Omega \times [0, T], L(H))$, then

$$\mathbb{E} \left(\sup_{t \in [0, T]} |6X_t^{N, M} - X_t^M|^p \right) \rightarrow 0.$$

Moreover by the previous estimates the map $(\Gamma, x) \mapsto X^{N, M}$ are uniformly bounded as maps from $L^2(\Omega, \mathcal{F}_s, \mathbb{P}) \times L^2_{\mathcal{P}}(\Omega \times [0, T])$. Hence by, for instance, $\mathbb{E} \int_t^T \langle Q_s^N, \Gamma \rangle_{L_2} ds$, we define a uniformly bounded and weakly converging linear functional on $L^2(\Omega \times [0, T], L_2(H))$. The limiting functional

$$\mathbb{E} \int_t^T \langle Q, \Gamma \rangle_{L_2} ds = \mathbb{E} \int_t^T \langle X_s^M, f_s \rangle ds + \langle X_T^M, \eta \rangle$$

can be extended to the whole $L^2(\Omega \times [0, T], L^2)$ by duality. \square

Proposition 4.10. *The map $t \mapsto P_t$ is weakly continuous $[0, T] \rightarrow L^2(\Omega, \mathcal{F}_T, \mathbb{P}, H)$.*

Proof. Choose $\rho = 0$, $\gamma = 0$ and $\gamma = 0$ in the definition of $X^{x, s}$ (where s, x are starting time and position, $x \in L^2(\Omega, \mathcal{F}_s, \mathbb{P}, H)$).

fix $x \in L^2(\Omega, \mathcal{F}_T, \mathbb{P}, H)$ and remark that

$$\mathbb{E}\langle P_s, x \rangle = \mathbb{E}\langle P_s, x_s \rangle = \langle \langle X_T^{x_s, s}, \eta \rangle \rangle + \mathbb{E} \int_s^T \langle X_l^{x_s, s}, f_l \rangle dl,$$

where $x_s = \mathbb{E}(x | \mathcal{F}_s)$.

Notice that

$$\sup_{l \in [s, T]} \mathbb{E} |X_l^{x_s, s}|^2 \leq c.$$

The weak continuity is proved if we show that the map $s \mapsto X_l^{s, x_s}$ is continuous in \bar{s} , $\forall l > \bar{s}$. On the one hand, assume that $s_n \downarrow \bar{s}$. Then

$$\|X_l^{s_n, x_{s_n}} - X_l^{\bar{s}, x_{\bar{s}}}\|_{L^2}^2 \leq c \|X_l^{s_n, x_{s_n}} - X_l^{s_n, x_{\bar{s}}}\|_{L^2}^2 + \|X_l^{s_n, x_{\bar{s}}} - X_l^{\bar{s}, x_{\bar{s}}}\|_{L^2}^2.$$

The first term is controlled by $\mathbb{E}|x_{s_n} - x_{\bar{s}}|^2$. And the second term is $\|X_l^{s_n, x_{\bar{s}}} - X_l^{s_n, X_{s_n}^{\bar{s}, x_{\bar{s}}}}\|_{L^2}^2$ and is controlled by

$$\begin{aligned} & \mathbb{E}|X_{s_n}^{\bar{s}, X_{\bar{s}}} - x_{\bar{s}}|^2 \\ & \leq c \mathbb{E}|e^{(s_n - \bar{s})A} x_{\bar{s}} - x_{\bar{s}}|^2 + c \mathbb{E} \left| \sum_{i=1}^{\infty} \int_{\bar{s}}^{s_n} e^{(s_n - l)A} C_i(l) X_l^{\bar{s}, x_{\bar{s}}} d\beta_t^i \right|^2 \\ & \leq c \mathbb{E}|e^{(s_n - \bar{s})A} x_{\bar{s}} - x_{\bar{s}}|^2 + c \int_{\bar{s}}^{s_n} (s_n - l)^{-2\alpha} dl \sup_l \mathbb{E}|X_l^{\bar{s}, x_{\bar{s}}}|^2, \end{aligned}$$

which converges to 0.

On the other hand, if $s_n \uparrow s$,

$$X_l^{x_n, s_n} - X_l^{s, \bar{s}} = X_l^{X_s^{x_n, s_n}, \bar{s}} - X_l^{s, \bar{s}}.$$

Hence it is enough to prove that

$$X_s^{x_n, s_n} \rightarrow x.$$

But

$$X_s^{x_n, s_n} - x = e^{(s - s_n)A} x_n - x + \int_{s_n}^s \sum_{i=1}^{\infty} C_i(l) X_l^{x_n, s_n} d\beta_l^i.$$

Noticing that $\mathbb{E}|X_l^{x_n, s_n}|^2 \leq c$, and that

$$e^{(s - s_n)A} x_n - x = e^{(s - s_n)A} (x_n - x) + e^{(s - s_n)A} x - x,$$

we conclude the proof. □

Corollary 4.11. *P is a progressively measurable process.*

Proof. Fix t and choose a basis $\{\varphi_m\}$ in $L^2(\Omega, \mathcal{F}_t, \mathbb{P}, H)$. We have

$$P_t = \sum_{m=1}^{\infty} \langle P_t, \varphi_m \rangle \varphi_m.$$

□

Proposition 4.12.

$$\tilde{P} = P.$$

Proof. We have that $P \in L_{\mathcal{P}}^2(\Omega \times [0, T], H)$. Notice that we have fixed a version. Moreover notice that since $\mathbb{E}|P_t^N|^2 \leq c$, we obtain

$$\mathbb{E} \int_0^T \langle P_t^N, \rho_t \rangle dl \rightarrow \int_0^T \langle P_t, \rho_t \rangle dl, \quad \forall \rho \in L_{\mathcal{P}}^2(\Omega \times [0, T], H).$$

□

4.2.3 Regularity of Q

We have, letting $x = 0, \rho = 0$, and $\gamma = 0$,

$$\mathbb{E} \int_0^T \langle Q_s, \sum_{i=1}^M C_i(s) \gamma(s) \rangle ds = \mathbb{E} \langle X_T^{M, \gamma}, \eta \rangle + \mathbb{E} \int_0^T \langle X_s^{M, \gamma}, f_s \rangle ds.$$

Consider now the functionals

$$\tilde{\gamma} \mapsto \mathbb{E} \langle X_T^{M, \gamma}, \eta \rangle + \mathbb{E} \int_0^T \langle X_s^{M, \gamma}, f_s \rangle ds,$$

where $\gamma_s = (T - s)^\alpha \tilde{\gamma}_s$. By the previous estimates such functionals are equibounded and converge ($\forall \tilde{\gamma} \in L^\infty$) to

$$\mathbb{E} \langle X_T^\gamma, \eta \rangle + \mathbb{E} \int_0^T \langle X_s^\gamma, f_s \rangle ds.$$

clearly the convergence still holds now $\forall \tilde{\gamma} \in L^2([0, T] \times \Omega, H)$ if we extend the functionals by continuity. Consequently there exists $L \in L^2([0, T] \times \Omega, H)$ such that for any $\tilde{\gamma} \in L^2([0, T] \times \Omega, H)$,

$$\int_0^T \langle (T - s)^\alpha \sum_{i=1}^M C_i^*(s) Q_s e_i, \tilde{\gamma}_s \rangle ds \rightarrow \mathbb{E} \int_0^T \langle L_s, \tilde{\gamma}_s \rangle ds.$$

By definition we put $L = (T - \cdot)^\alpha \sum_{i=1}^\infty C_i^*(\cdot) Q \cdot e_i$ and we have $(T - \cdot)^\alpha \sum_{i=1}^M C_i^*(\cdot) Q \cdot e_i$ converges weakly to $(T - \cdot)^\alpha \sum_{i=1}^\infty C_i^*(\cdot) Q \cdot e_i$ in $L^2([0, T] \times \Omega, H)$.

Lemma 4.13. $(T - \cdot)^\alpha \sum_{i=1}^N C_i^*(\cdot) Q \cdot e_i$ converges weakly to $(T - \cdot)^\alpha \sum_{i=1}^\infty C_i^*(\cdot) Q \cdot e_i$ in $L^2([0, T] \times \Omega, H)$.

Proof. We have the following duality relation:

$$\mathbb{E} \int_0^T \langle (T - s)^\alpha \sum_{i=1}^N C_i^*(s) Q_s^N e_i, \gamma_s \rangle ds = \mathbb{E} \langle X_T^N, \eta \rangle + \mathbb{E} \int_0^T \langle X_s^N, f_s \rangle ds,$$

where

$$\begin{cases} d_t X_t^N &= A X_t^N dt + \sum_{i=1}^N C_i(t) X_t^N d\beta_t^i + \sum_{i=1}^N C_i(t) \tilde{\gamma}_t d\beta_t^i \\ X_0^N &= 0, \end{cases}$$

and $\tilde{\gamma} = (T - s)^\alpha \gamma$.

On the other hand,

$$\mathbb{E} \int_0^T \langle (T - s)^\alpha \sum_{i=1}^\infty C_i^*(s) Q_s e_i, \gamma_s \rangle ds = \mathbb{E} \langle X_T, \eta \rangle + \mathbb{E} \int_0^T \langle X_s, f_s \rangle ds,$$

where

$$\begin{cases} d_t X_t &= A X_t dt + \sum_{i=1}^\infty C_i(t) X_t d\beta_t^i + \sum_{i=1}^\infty C_i(t) \tilde{\gamma}_t d\beta_t^i \\ X_0^N &= 0. \end{cases}$$

And the claim follows by Proposition 4.4 and Theorem 4.2. \square

Now we notice that for any fixed t , $f \mapsto \int_t^T (T-s)^{-2\alpha} e^{(s-t)A^*} f_s ds$ is a bounded linear functional $L^2([0, T] \times \Omega, H) \rightarrow L^2(\Omega, \mathcal{F}_T, \mathbb{P}, H)$. Hence

$$\int_t^T \sum_{i=1}^N e^{(s-t)A^*} C_i^*(s) Q_s^N ds = \int_t^T (T-s)^{-\alpha} \left[\sum_{i=1}^N (T-s)^\alpha e^{(s-t)A^*} C_i^*(s) Q_s^N e_i \right] ds$$

converges weakly to $\int_t^T (T-s)^{-\alpha} \left[\sum_{i=1}^\infty (T-s)^\alpha e^{(s-t)A^*} C_i^*(s) Q_s e_i \right] ds$. Similarly $\sum_{i=1}^\infty \int_t^T e^{(s-t)A^*} Q_s^N e_i d\beta_s^i$ converges weakly to $\sum_{i=1}^\infty \int_t^T e^{(s-t)A^*} Q_s e_i d\beta_s^i$, since Q^N converges weakly to Q in $L^2(\Omega \times [0, T], L_2(H))$. Consequently passing to the limit in equation () we get

$$\begin{aligned} P_t &= \int_t^T e^{(s-t)A^*} f_s ds + e^{(T-t)A^*} \eta + \int_t^T e^{(s-t)A^*} Q_s e_i d\beta_s^i \\ &\quad + \int_t^T (T-s)^{-\alpha} e^{(s-t)A^*} \left[\sum_{i=1}^N (T-s)^\alpha e^{(s-t)A^*} C_i^*(s) Q_s^N e_i \right] ds. \end{aligned}$$

Remark 4.14. In the same way, $\sum_{i=1}^N \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s ds$ converges weakly to $\int_t^T (T-s)^{-\alpha} \left[\sum_{i=1}^\infty (T-s)^\alpha e^{(s-t)A^*} C_i^*(s) Q_s e_i \right] ds$.

Notice that Q_ζ being compace can be written

$$Q_\zeta = \sum_{j=1}^\infty a_j(\zeta) f_j(\zeta) \langle g_j(\zeta), \cdot \rangle,$$

where $a_j \in \mathbb{R}$, (f_j) , (g_j) are orthonormal basis in H . The choice can be done in a measurable way. Let

$$\gamma_\zeta^N = \left(\sum_{j=1}^N \text{sgn}(a_j(\zeta) f_j(\zeta) \langle g_j(\zeta), \cdot \rangle) \varphi(\zeta) \right),$$

where φ is a real valued measurable function. We notice that $|\Gamma_s^N|_{L(H)} \leq \varphi(\zeta)$.

By the duality relation,

$$\mathbb{E} \int_0^T \langle Q_\zeta, \Gamma_\zeta^N \rangle = \mathbb{E} \langle X_T^N, \eta \rangle + \int_0^t \langle X_s^N, f_s \rangle ds,$$

we deduce that

$$\mathbb{E} \int_0^T \left(\sum_{j=1}^N |a_j(\zeta)| \right) \varphi(\zeta) d\zeta \leq c(\mathbb{E} \eta^2)^{\frac{1}{2}} \left(\int_0^T (T-l)^{-2\alpha} \varphi^2(l) dl \right)^{\frac{1}{2}} + c \left(\int_0^T |f_s|^2 ds \right)^{\frac{1}{2}} \left(\int_0^T (T-l)^{1-2\alpha} \varphi^2(l) dl \right)^{\frac{1}{2}}.$$

Letting $N \rightarrow +\infty$ in the above estimate, we get

$$\mathbb{E} \int_0^T |Q_\zeta|_{L_1} \varphi(\zeta) d\zeta \leq c_{f,\eta} \left(\int_0^T (T-l)^{-2\alpha} \varphi^2(l) dl \right)^{\frac{1}{2}}.$$

Letting $\tilde{\varphi}(l) = (T-l)^{-\alpha} \varphi(l)$, we deduce

$$\mathbb{E} \int_0^T |Q_\zeta|_{L_1(H)} (T-l)^\alpha \tilde{\varphi}(\zeta) d\zeta \leq c_{f,\eta} |\tilde{\varphi}|_{L^2([0,T])}.$$

Corollary 4.15.

$$\mathbb{E} \int_0^T (T-l)^{2\alpha} |Q_l|_{L_1(H)}^2 dl \leq c.$$

Corollary 4.16. $\int_t^T \sum_{i=1}^N e^{(s-t)A^*} C_i^*(s) Q_s e_i ds$ converges strongly in $L^1(H)$. In this case it obviously converges to $\int_t^T (T-s)^{-\alpha} [(T-s)^\alpha e^{(s-t)A^*} \sum_{i=1}^\infty C_i^*(s) Q_s e_i] ds$.

Proof. Here we assume that

$$\sum_{i=1}^\infty |e^{sA^*} C_i^*(\zeta) x|^2 \leq c s^{-2\alpha} |x|^2.$$

This is the case for heat equation in $[0, 1]$.

Let

$$Q_s = \sum_{j=1}^\infty a_j(s) f_j(s) \langle g_j(s), \cdot \rangle.$$

Then

$$\begin{aligned} & \sum_{i=1}^N \mathbb{E} \left| \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s e_i ds \right| \\ & \leq \sum_{i=1}^N \mathbb{E} \int_t^T |e^{(s-t)A^*} C_i^*(s) Q_s e_i| ds \\ & = \mathbb{E} \int_t^T \sum_{i=1}^N |e^{(s-t)A^*} C_i^*(s) \sum_{j=1}^\infty a_j(s) f_j(s) \langle g_j(s), e_i \rangle| ds \\ & \leq \mathbb{E} \int_t^T \sum_{i=1}^N \sum_{j=1}^\infty |a_j(s)| |e^{(s-t)A^*} C_i^*(s) f_j(s)| |\langle g_j(s), e_i \rangle| ds \\ & \leq \mathbb{E} \int_t^T \sum_{j=1}^\infty |a_j(s)| \left(\sum_{i=1}^\infty |e^{(s-t)A^*} C_i^*(s) f_j(s)|^2 \right)^{\frac{1}{2}} \left(\sum_{i=1}^\infty \langle g_j(s), e_i \rangle^2 \right)^{\frac{1}{2}} ds \\ & \leq \mathbb{E} \int_t^T \sum_{j=1}^\infty |a_j(s)| c (s-t)^{-\alpha} ds \\ & \leq c \mathbb{E} \int_t^T |Q_s|_{L_1} (s-t)^{-\alpha} ds \\ & = c \mathbb{E} \int_t^T |Q_s|_{L_1} (T-s)^\alpha (s-t)^{-\alpha} (T-s)^{-\alpha} ds \\ & \leq c \left(\int_t^T |Q_s|_{L_1}^2 (T-s)^{2\alpha} ds \right)^{\frac{1}{2}} \left(\mathbb{E} \int_t^T (s-t)^{-2\alpha} (T-s)^{-2\alpha} ds \right)^{\frac{1}{2}} \\ & \leq \infty. \end{aligned}$$

We have consequently proved that $\sum_{i=1}^N \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s e_i ds$ converges strongly in $L^1(\Omega, \mathcal{F}_T, \mathbb{P}, H)$

to $\sum_{i=1}^{\infty} \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s e_i ds$. We also have that for any $\xi \in L^2(\Omega, \mathcal{F}_T, \mathbb{P}, H)$,

$$\mathbb{E} \left\langle \sum_{i=1}^{\infty} \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s e_i ds, \xi \right\rangle = \mathbb{E} \left\langle \int_t^T (T-s)^{-\alpha} \left[(T-s)^{\alpha} e^{(s-t)A^*} \sum_{i=1}^{\infty} \infty_i^*(s) Q_s e_i \right] ds, \xi \right\rangle.$$

The right hand is defined before by weak convergence. so the two definitions concur. \square

4.3 Uniqueness of Linear BSDE

We prove the uniqueness in the following couple of processes (P, Q) .

1. (1) $P \in L^2_{\mathcal{P}}(\Omega \times [0, T], H)$, $Q \in L^2_{\mathcal{P}}(\Omega \times [0, T], L_2(H))$.
2. (2) $\mathbb{E} \int_0^T (T-s)^{2\alpha} |Q_s|_{L_1(H)}^2 ds < \infty$.
3. (3) $\sup_n \mathbb{E} \int_0^T (T-s)^{2\alpha} |\sum_{i=1}^n C_i^*(s) Q(s) e_i|^2 ds < \infty$.
4. (4) for any $t \in [0, T]$,

$$P_t = e^{(T-t)A^*} \eta + \int_t^T e^{(s-t)A^*} \sum_{i=1}^{\infty} C_i^*(s) Q_s e_i ds + \int_t^T e^{(s-t)A^*} f_s ds - \sum_{i=1}^{\infty} \int_t^T e^{(s-t)A^*} Q_s e_i d\beta_s^i.$$

We notice that under assumption (2) $\sum_{i=1}^n \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s e_i|^2 ds$ converges strongly in L^1 so the second term of the right hand side is well defined. moreover, if $(N_n)_n$ is any sequence such that $(T-\cdot)^{\alpha} \sum_{i=1}^n C_i^*(s) Q_s e_i$ converges weakly in $L^2(\Omega \times [0, T])$ to an element say L , then $\sum_{i=1}^{N_n} \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s e_i ds$ converges weakly to $\int_t^T (T-s)^{-\alpha} e^{(s-t)A^*} L_s ds$. Hence

$$\sum_{i=1}^{\infty} \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s e_i ds = \int_t^T (T-s)^{-\alpha} e^{(s-t)A^*} L_s ds.$$

Theorem 4.17. *The mild solution is unique.*

Proof. Let $(N_n)_n$ be any sequence such that $(T-\cdot)^{\alpha} \sum_{i=1}^n C_i^*(s) Q_s e_i$ converges weakly in $L^2(\Omega \times [0, T], H)$ to L , then

$$P_t = e^{(T-t)A^*} \eta + \sum_{i=1}^{N_n} \int_t^T e^{(s-t)A^*} C_i^*(s) Q_s e_i ds + \int_t^T e^{(s-t)A^*} (T-s)^{-\alpha} \varphi_s^n ds - \sum_{i=1}^{\infty} \int_t^T e^{(s-t)A^*} Q_s e_i d\beta_s^i,$$

where

$$\varphi_s^n = (T-s)^{\alpha} \left[L_s - \sum_{i=1}^{N_n} C_i^*(s) Q_s e_i ds \right].$$

We know that φ^n converges weakly to 0 in $L^2(\Omega \times [0, T], H)$.

We need the following lemma:

Lemma 4.18. Assume that ξ is a progressively measurable process with $\mathbb{E} \int_0^T (T-s)^{2\alpha} |\xi|^2 ds < \infty$. Then for any $N \in \mathbb{N}$, there exists a unique couple of processes (P, Q) with $P \in C([0, T], L^2(\Omega, H))$ and $Q \in L^2_{\mathcal{P}}(\Omega \times [0, T], L_2(H))$ such that

$$P_t = e^{(T-t)A^*} \eta + \int_t^T e^{(s-t)A^*} \sum_{i=1}^{N_n} C_i^*(s) Q_s e_i ds + \int_t^T e^{(s-t)A^*} \xi_s ds - \sum_{i=1}^{\infty} \int_t^T e^{(s-t)A^*} Q_s e_i d\beta_s^i.$$

Moreover, letting X^n be the solution of the FSDE:

$$\begin{cases} dX_s^n &= AX_s^n ds + \sum_{i=1}^{N_n} C_i(s) X_s^n d\beta_s^i + \Gamma dW_s \\ X_t^{N_n} &= x, \end{cases}$$

with $\Gamma \in L^\infty((\Omega \times [0, T], L_2(H)))$. Then we have the following duality relation:

$$\begin{aligned} \mathbb{E} \langle P_t, x \rangle + \mathbb{E} \int_t^T \langle Q_s, \Gamma_s \rangle_{L_2(H)} ds &= \mathbb{E} \langle X_T^n, \eta \rangle + \mathbb{E} \int_t^T \langle X_s^n, \xi_s \rangle_{L_2(H)} ds \\ &= \mathbb{E} \langle X_T^n, \eta \rangle + \mathbb{E} \int_t^T \langle (T-s)^{-\alpha} X_s^n, (T-s)^\alpha \xi_s \rangle_{L_2(H)} ds. \end{aligned}$$

Proof. Notice that $\mathbb{E} |X_s^{N_n}|^2 \leq c$, so the last integral is well defined. The proof of this lemma is relegated to Appendix. \square

End of Proof of Theorem 4.17. Let (P, Q) and (P', Q') two solutions and let $\bar{P} = P - P'$ and $\bar{Q} = Q - Q'$. Then by the above duality formula,

$$\mathbb{E} \langle \bar{P}_t, x \rangle + \mathbb{E} \int_t^T \langle \bar{Q}_s, \Gamma_s \rangle_{L_2(H)} ds = \mathbb{E} \int_t^T \langle (T-s)^{-\alpha} X_s^n, \bar{\varphi}_s^n \rangle_{L_2(H)} ds,$$

where

$$\bar{\varphi}_s^n = (T-s)^\alpha \left[\bar{L}_s - \sum_{i=1}^{N_n} C_i^*(s) \bar{Q}_s e_i \right],$$

and L is the weak limit of $\sum_{i=1}^{N_n} C_i^*(s) \bar{Q}_s e_i$.

finally we notice that there exists a constant c such that for any $n \in \mathbb{N}$, and $s \in [t, T]$,

$$\mathbb{E} |X_s^n|^2 \leq c,$$

and moreover

$$\mathbb{E} |X_s^n - X_s|^2 \rightarrow 0, \quad \forall s \in [t, T].$$

Since $\bar{\varphi}^n$ converges weakly to 0 in $L^2(\Omega \times [0, T])$, we obtain

$$\mathbb{E} \langle \bar{P}_t, x \rangle + \mathbb{E} \int_t^T \langle \bar{Q}_s, \Gamma_s \rangle_{L_2(H)} ds = 0,$$

which concludes the proof of uniqueness. \square

5 Stochastic Maximum Principle

Summarizing all what we have

$$\begin{aligned} J(x, u^\epsilon) - J(x, \bar{u}) &= \epsilon \mathbb{E} \int_0^T \langle (\delta u)_s, [\nabla_u F(\bar{X}_s, \bar{u}_s)]^* p_s \rangle ds + \epsilon \mathbb{E} \int_0^T \langle \nabla_u L(\bar{X}_s, \bar{u}_s), (\delta u)_s \rangle ds \\ &\quad + \epsilon \mathbb{E} \int_0^T \text{Tr} [(\nabla_u G(\bar{X}_s, \bar{u}_s)(\delta u)_s) Q_s] ds + o(\epsilon) \end{aligned}$$

And we now know that all the terms in the above formula are well defined.

Recall we are assuming that $|\nabla_u G(\bar{X}_s, \bar{u}_s)v_s|_{\mathcal{L}(\mathcal{H})} \leq \text{cost}$ and we have just proved that $Q \in L_1(H), \mathbb{P} \otimes dt$, a.s..

So we can conclude (by the usual localization - Lebesgue differentiation procedure) that

Theorem 5.1. $\forall v \in U$ it holds $\mathbb{P} \otimes dt$ a.s.

$$\langle v - \bar{u}_s, [\nabla_u F(\bar{X}_s, \bar{u}_s)]^* p_s \rangle + \langle \nabla_u L(\bar{X}_s, \bar{u}_s), v - \bar{u}_s \rangle + \text{Tr} [(\nabla_u G(\bar{X}_s, \bar{u}_s)v_s) Q_s] \geq 0$$

6 Appendix

6.1 Schatten - Von Neumann Operators

We denote by $L_2(H)$ the Hilbert space of Hilbert Schmidt operators $H \rightarrow H$ endowed with the scalar product $\langle L, M \rangle_2 = \sum_{i=1}^{\infty} \langle L e_i, M e_i \rangle_H$

Given $L \in L_2(H)$ there exists a sequence $(a_n^L)_{n \in \mathbb{N}} \in \ell_2$ and a couple of orthonormal bases $(e_n^L)_{n \in \mathbb{N}}, (f_n^L)_{n \in \mathbb{N}}$ in H such that

$$L = \sum_{n=1}^{\infty} a_n^L f_n^L \langle e_n^L, \cdot \rangle \text{ and } |L|_2 = \sum_n (a_n^L)^2.$$

If $t \rightarrow L_t$ is a L_2 valued process then the above objects can be selected with the same measurability properties as L .

Define $L_1(H) = \{L \in L_2(H) : |L|_1 < \infty\}$ where

$$|L|_1 := \sup \{ \langle B, L \rangle_2 : B \in L_2(H), |B|_{\mathcal{L}(H)} \leq 1 \}$$

1. If $B \in \mathcal{L}(H)$ and $L \in L_1(H)$ then LB, BL are in $L_1(H)$ moreover $|LB|_1 \leq |L|_1 |B|_{\mathcal{L}(H)}, |BL|_1 \leq |L|_1 |B|_{\mathcal{L}(H)}$
2. If $L \in L_1(H)$ the trace $\text{Tr}(L) := \sum_{i=1}^{\infty} \langle e_i, L e_i \rangle$ converges absolutely and its value is independent on the choice of the basis $(e_i)_{i \in \mathbb{N}}$
3. $|L|_1 = \sum_{n=1}^{\infty} |a_n^L|, \text{Tr}(L) = \sum_{n=1}^{\infty} a_n^L$ consequently $|\text{Tr}(L)| \leq |L|_1$

6.2 Linear BSDE: some classical results

Proposition 6.1. *Assume that*

$$\mathbb{E} \int_0^T (T-s)^{2\alpha} |\varphi_s|^2 ds < \infty.$$

then the BSDE

$$-dY_t = (A^*Y_t + \varphi_t)dt - Q_t dW_t$$

admits a unique solution with

$$\mathbb{E} \int_t^T |Q_s|^2 ds + \sup_{s \in [t, T]} \mathbb{E} |Y_s|^2 \leq c(T-t)^{1-2\alpha} \int_t^T (T-s)^{2\alpha} \mathbb{E} |\varphi_s|^2 ds.$$

Proof. The uniqueness is clear. Let us put

$$Y_t = \int_t^T \mathbb{E}(\varphi_s | \mathcal{F}_t) ds.$$

Moreover, by the martingale representation theorem,

$$\mathbb{E}(\varphi_s | \mathcal{F}_t) = \varphi_s - \int_t^s g(s, l) dW_l.$$

Notice that

$$\mathbb{E} \int_t^\rho |g(\rho, \sigma)|^2 d\sigma \leq \mathbb{E} |\varphi_\rho|^2 + \mathbb{E} |\mathbb{E}(\varphi_\rho | \mathcal{F}_t)|^2 \leq 2\mathbb{E} |\varphi_\rho|^2.$$

From the above two equations, we have:

$$\begin{aligned} Y_t &= \int_t^T \mathbb{E}(\varphi_s | \mathcal{F}_t) ds = \int_t^T \varphi_s ds - \int_t^T \left(\int_t^s g(s, l) dW_l \right) ds \\ &= \int_t^T \varphi_s ds - \int_t^T \left(\int_l^T g(s, l) ds \right) dW_l. \end{aligned}$$

So there exists a unique couple (Y, Q) and

$$Q_l = \int_l^T g(s, l) ds.$$

Let us now establish the estimates. As $Q_\sigma = \int_\sigma^T g(\rho, \sigma) d\rho$,

$$\mathbb{E} |Q_\sigma|^2 = \mathbb{E} \left| \int_\sigma^T (T-\rho)^{-\alpha} (T-\rho)^\alpha g(\rho, \sigma) d\rho \right|^2 \leq (T-t)^{1-2\alpha} \int_\sigma^T (T-\rho)^{2\alpha} \mathbb{E} |g(\rho, \sigma)|^2 d\rho.$$

Thus

$$\int_t^T \mathbb{E} |Q_\sigma|^2 d\sigma \leq (T-t)^{1-2\alpha} \int_t^T \int_\sigma^T (T-\rho)^{2\alpha} \mathbb{E} |g(\rho, \sigma)|^2 d\rho d\sigma$$

$$\begin{aligned}
&\leq (T-t)^{1-2\alpha} \int_t^T (T-\rho)^{2\alpha} \left(\int_t^\rho E|g(\rho, \sigma)|^2 d\sigma \right) d\rho \\
&\leq (T-t)^{1-2\alpha} \int_t^T (T-\rho)^{2\alpha} \mathbb{E}|\varphi(\rho)|^2 d\rho.
\end{aligned}$$

on the other hand,

$$\begin{aligned}
\mathbb{E}|Y_t|^2 &= \mathbb{E} \left| \int_t^T \mathbb{E}(\varphi_s | \mathcal{F}_t) ds \right|^2 \\
&= \mathbb{E} \left| \int_t^T (T-s)^{-\alpha} (T-s)^\alpha \mathbb{E}(\varphi_s | \mathcal{F}_t) ds \right|^2 \\
&\leq (T-t)^{1-2\alpha} \int_t^T (T-s)^{2\alpha} \mathbb{E}|\varphi(s)|^2 ds.
\end{aligned}$$

□

Proof of Lemma. The existence and uniqueness follow from the above estimate. It suffices to establish the duality by some truncation argument. □

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