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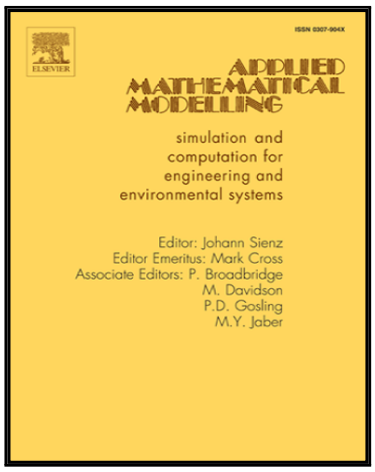

Forward-backward stochastic differential games for optimal investment and dividend problem of an insurer under model uncertainty

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Highlights

- Model uncertainty is incorporated in investment and dividend problem of an insurer
- Insurer's control problem is formulated as forward-backward insurer-market games
- Insurer-market games are generalized to regular-singular forward-backward games
- Maximum principles are derived for regular-singular forward-backward games

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