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Igor Cialenco* (cialenco@iit.edu), 10 W 32nd Str, Bld RE, Room 220, Chicago, IL 60616, and **Tomasz R. Bielecki** and **Tao Chen**. *Time-inconsistent Markovian control problems under model uncertainty with application to the mean-variance portfolio selection.*

We study a class of time-inconsistent terminal Markovian control problems in discrete time subject to model uncertainty. We combine the concept of the sub-game perfect strategies with the adaptive robust stochastic control method to tackle the theoretical aspects of the considered stochastic control problem. As an application of the theoretical results, by applying a machine learning algorithm, we solve numerically the mean-variance portfolio selection problem under the model uncertainty. (Received August 24, 2020)