

## STOCHASTIC CONTROL PROBLEMS VISCOSITY SOLUTIONS AND APPLICATION TO FINANCE

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## STOCHASTIC CONTROL PROBLEMS, VISCOSITY SOLUTIONS, AND ...

approach to stochastic control problems, with applications to finance. In the In the 1st lecture, I introduced the classical standard class of stochastic control

## STOCHASTIC CONTROL PROBLEMS, VISCOSITY SOLUTIONS, AND ...

I Stochastic control problems and the associated Hamilton-Jacobi-Bellman equation 1.1 Stochastic Control problems in standard form Throughout these notes,  $(\Omega, \mathcal{F}, \mathbb{P})$  is a filtered probability space with  $\mathbb{F}$ -

## STOCHASTIC CONTROL, AND APPLICATION TO FINANCE

STOCHASTIC CONTROL, AND APPLICATION TO FINANCE Nizar Touzi nizar.touzi@polytechnique.edu Ecole Polytechnique Paris D epartement de Math ematiques Appliqu ees

Stochastic control problems, viscosity solutions and ... Some of the topics treated are: the classical standard class of stochastic control problems, the associated dynamic programming principle, the HJB equation, the classical Merton portfolio selection problem, the law of iterated logarithm for double stochastic integrals, the theory of viscosity solutions, singular control problems, the face-lifting phenomenon.

Stochastic Optimal Control in Finance - ETH Z viscosity solutions. In particular, a great emphasis is given to the problem In particular, a great emphasis is given to the problem of super-replication as it provides an usual application of these methods.

Stochastic control problems, viscosity solutions and ... BibTeX @INPROCEEDINGS[Touzi04stochasticcontrol, author = {Nizar Touzi}, title = {Stochastic control problems, viscosity solutions and application to finance}, booktitle = {Publications of the Scuola Normale Superiore of Pisa}, year = {2004}]

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from viscosity solutions which are needed in stochastic control. In particular, In particular, we provide a di culty-incremental presentation of the comparison result (i.e.

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**Path-Dependent Optimal Stochastic Control and Viscosity ...**

problems with the diffusion being independent of the control variable, and studied the mild solutions to the associated semi-linear functional Bellman equations on Hilbert space and Banach space, respectively.

**Chapter 3 Stochastic Control, HJB Equations in Finance**

Chapter 3 Stochastic Control, HJB Equations in Finance Reference: Yong J. and XY Zhou, Stochastic controls, Hamiltonian systems and HJB equations, Springer-Verlag, 1999.

**Viscosity Solutions of Stochastic Hamilton-Jacobi-Bellman ...**

equation for the optimal stochastic control problem of stochastic differential equations with random coefficients. The notion of viscosity solution is introduced, and we prove that the value function of the optimal stochastic control problem is the maximal viscosity solution of the associated stochastic HJB equation. For the superparabolic cases, the uniqueness is addressed as well.

**Stochastic control problems, viscosity solutions and ...**

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