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In a continuous time approach in a finance context, the state variable in the stochastic differential equation is usually wealth or net worth, and the controls are the shares placed at each time in the various assets.

In probability theory and statistics, a continuous-time stochastic process, or a

continuous-space-time stochastic process is a stochastic process for which the index variable takes a continuous set of values, as contrasted with a discrete-time process for which the index variable takes only distinct values.

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This book provides a comprehensive introduction to stochastic control problems in discrete and continuous time. The material is presented logically, beginning with the discrete-time case before proceeding to the stochastic continuous-time models. Central themes are dynamic programming in discrete time and HJB-equations in continuous time.

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stochastic control problems in discrete time (with a focus on financial applications), we refer to [BR11]. The first steps to a general theory for continuous stochastic control were made in the

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Continuous Time Stochastic Control

And

Stochastic optimization problems arise in decision-making problems under uncertainty, and find various applications in economics and finance. On the other hand, problems in finance have recently led to new developments in the theory of stochastic control.

On Stochastic Control and Optimal Stopping in Continuous Time

Continuous-Time Stochastic Control and Optimization With ...

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

Stochastic Control in Continuous Time Kevin Ross E-mail address: kjross@stat.stanford.edu Department of Statistics, Stanford University, Stanford, CA

lus and stochastic control in continuous time. As this is an introductory course on the subject, and as there are only so many weeks in a term, we will only consider stochastic integration with respect to the Wiener process. This is sufficient to develop a large class of interesting models, and to develop some stochastic control and filtering theory

Time-inconsistent control 333 - Since the equilibrium concept in continuous time is quite delicate, we build the continuous-time theory on the discrete-time theory previously developed in [5]. In Sect. 4, we start to study the continuous-time problem by going to the limit for a discretized problem, and using the results from [5].

Abstract. In this paper, which is a continuation of the discrete-time paper (Björk and Murgoci in Finance Stoch. 18:545-592, 2004), we study a class of

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On time-inconsistent stochastic control in continuous time

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Stochastic Calculus, Filtering, and Stochastic Control

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