



Controlled Markov Processes and Viscosity Solutions: 25 (Stochastic Modelling and Applied Probability)

Wendell H. Fleming, Halil Mete Soner

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This book is an introduction to optimal stochastic control for continuous time Markov processes and the theory of viscosity solutions. It covers dynamic programming for deterministic optimal control problems, as well as to the corresponding theory of viscosity solutions. New chapters in this second edition introduce the role of stochastic optimal control in portfolio optimization and in pricing derivatives in incomplete markets and two-controller, zero-sum differential games.



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