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Special Research Semester on Financial Markets: Mathematical, Statistical and Economic Analysis Pisa, April 29-July 15 2002 STOCHASTIC CONTROL PROBLEMS,

## 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

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Stochastic control problems, viscosity solutions and ... The general topics of these lectures is the Hamilton-Jacobi-Bellman approach to stochastic control problems, with applications to finance. Some of the Some of the Stochastic control problems, viscosity solutions and application to finance | Nizar Touzi | Springer STOCHASTIC CONTROL AND FINANCE - Fields Institute

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. Stochastic Optimal Control in Finance - ETH Zurich Stochastic Optimal Control in Finance H. Mete Soner Ko c University Istanbul, Turkey msoner@ku.edu.tr. for my son, MehmetAli ye. Preface These are the extended version of the Cattedra Galileiana I gave in April 2003 in Scuola Normale, Pisa. I am grateful to the Society of Amici della Scuola Normale for the funding and to Professors Maurizio Pratelli, Marzia De Donno and Paulo Guasoni for

## Topics in Stochastic Control with Applications to Finance

Topics in Stochastic Control with Applications to Finance

by Yu-Jui Huang Co-Chairs: Erhan Bayraktar and Haitao Li This thesis is devoted to PDE characterization for stochastic control problems when the classical methodology of dynamic programming does not work. Under the frame-work of viscosity solutions, a dynamic programming principle serves as the tool to associate a (nonlinear) PDE to a

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