Applications of Stochastic Optimal Control to Economics and Finance

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closed (31 January 2019)

Message from the Guest Editors

Dear Colleagues,

Many problems in economics, finance, and actuarial science naturally lead to optimal agents' dynamic choices in stochastic environments. Examples include optimal individual consumption and retirement choices, optimal management of portfolios and of risk, hedging, optimal timing issues in pricing American options or in investment decisions.

Stochastic control theory provides the methods and results to tackle all such problems, and this Special Issue aims at collecting high quality papers on the theory and application of stochastic optimal control in economics and finance, and its associated computational methods.

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Special Issue

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Message from the Editor-in-Chief

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