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Optimal Control Models in Finance A New Computational

OPTIMAL CONTROL MODELS IN FINANCE Applied Optimization Volume 95 Series Editors: Panos M. Pardalos University of Florida, U.S.A. Donald W. Hearn University of Florida, U.S.A.
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Optimal control methods have useful applications to these areas in finance - some optimization problems in finance include optimal control, involving a dynamic system with switching times in the form of bang-bang control. Optimal control models for corporate finance and the economy are presented in this book and the analytical and computational results of these models are also reported.
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msoner@ku.edu.tr.

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An Introduction to Mathematical Optimal Control Theory

An Introduction to Mathematical Optimal Control Theory Version 0.2 By Lawrence C. Evans
Department of Mathematics University of California, Berkeley

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