

everything

everything except proofs

ignore

Stochastic Control and Dynamic Asset Allocation*

Gonçalo dos Reis[†] David Šiška[‡]

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[†]G.dosReis@ed.ac.uk

[‡]D.Siska@ed.ac.uk

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Reading these notes

The reader is expected to know basic stochastic analysis and ideally a little bit of financial mathematics. The notation and basic results used throughout the notes are in Appendix A.