Applied Stochastic Control of Jump Diffusions (Universitext)

Bernt Øksendal, Agnès Sulem-Bialobroda

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Here is a rigorous introduction to the most important and useful solution methods of various types of stochastic control problems for jump diffusions and its applications. Discussion includes the dynamic programming method and the maximum principle method, and their relationship. The text emphasises real-world applications, primarily in finance. Results are illustrated by examples, with end-of-chapter exercises including complete solutions. The 2nd edition adds a chapter on optimal control of stochastic partial differential equations driven by Lévy processes, and a new section on optimal stopping with delayed information. Basic knowledge of stochastic analysis, measure theory and partial differential equations is assumed.

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