

STOCHASTIC CONTROL IN INSURANCE

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Stochastic Control In Insurance | Hanspeter Schmidli ...
 Stochastic control is one of the methods being used to find optimal decision-making strategies in fields such as operations research and mathematical finance. This book provides a systematic treatment of optimal control methods applied to problems from insurance and investment, complete with

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stochastic control, namely stochastic target problems. These problems are moti- These problems are moti- vated by the superhedging problem in nancial mathematics. Stochastic control in insurance (eBook, 2007) [WorldCat.org]

Provides an introduction to stochastic control techniques, both in discrete and continuous time. This book applies the principles to several problems in actuarial mathematics which show how verification theorems and existence theorems may be proved.

Dynamic Programming and Stochastic Control | Electrical ...

The course covers the basic models and solution techniques for problems of sequential decision making under uncertainty (stochastic control). We will consider optimal control of a dynamical system over both a finite and an infinite number of stages. This includes systems with finite or infinite state spaces, as well as perfectly or imperfectly

Stochastic Control In Insurance | SpringerLink

Stochastic control is one of the methods being used to find optimal decision-making strategies in fields such as operations research and mathematical finance. In recent years, stochastic control techniques have been applied to non-life insurance problems, and in life insurance the theory has been further developed.

OPTIMAL STOCHASTIC CONTROL, STOCHASTIC TARGET PROBLEMS ...

stochastic control, namely stochastic target problems. These problems are moti-vated by the superhedging problem in nancial mathematics. Various extensions have been studied in the literature. We focus on a particular setting where the proofs are simpli ed while highlighting

[On Algebraic Varieties, Autonomous Robotics And Deep Learning, Towards Intelligent Modeling, Statistical Approximation Theory, Nanoscale Applications For Information And Energy Systems](#)

the main ideas. The use of viscosity solutions is crucial for the treatment of stochastic target problems. Indeed
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[EE365: Stochastic Control - Stanford University](#)

Course description. Introduction to stochastic control, with applications taken from a variety of areas including supply-chain optimization, advertising, finance, dynamic resource allocation, caching, and traditional automatic control.

[Stochastic Calculus, Filtering, and Stochastic Control](#)
lus and stochastic control in continuous time. As this is an introductory course on the As this is an introductory course on the subject, and as there are only so many weeks in a term, we will only consider stochas-

[Stochastic Control with Application in Insurance](#)

Since we shall mostly consider optimization for a first insurer we shall concentrate on problems with infinite planning horizon. The main objective function

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of stochastic control problems. A σ -algebra \mathcal{J} is generated by a collection of sets A , if \mathcal{J} is the smallest σ -algebra containing the sets in A , and in this case, we write $\mathcal{J} = \sigma(A)$.

[Stochastic control for insurance: new problems and methods](#)

Stochastic control for insurance: new problems and methods Christian Hipp Institute for Finance, Banking and Insurance (retired) University of Karlsruhe Second International Congress on Actuarial Science and Quantitative Finance June 15 - June 18, 2016 Cartagena, Columbia Christian Hipp 2nd ICASQF 2016 Cartagena
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2 PREFACE Teaching stochastic processes to students whose primary interests are in applications has long been a problem. On one hand, the subject can quickly become highly technical and if