

Special Issue

Applications of Stochastic Optimal Control to Economics and Finance

Message from the Guest Editors

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.

Guest Editors

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Prof. Dr. Giorgio Ferrari

Prof. Dr. Luca Regis

Deadline for manuscript submissions

closed (31 January 2019)



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Message from the Editor-in-Chief

Risks is published in Open Access format – research articles, reviews and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes contributions that

- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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Editor-in-Chief

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