Stochastic optimal control in finance (Publications of the Scuola Normale Superiore)

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This is the extended version of the Cattedra Galileiana I gave in April 2003 in Scuola Normale, Pisa. In these notes, I give a very quick introduction to stochastic optimal control and the dynamic programming approach to control. This is done through several important examples that arise in mathematical finance and economics. The choice of problems is driven by my own research and the desire to illustrate the use of dynamical programming and viscosity solutions. In particular, a great emphasis is given to the problem of super-replication as it provides a usual application of these methods.

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