Pathwise stochastic control problems

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Sumário

We consider stochastic optimal control problems in the pathwise sense, as initially proposed by Lions and Souganidis. The corresponding Hamilton-Jacobi- Bellman (HJB) equation, which turns out to be a non-adapted stochastic partial differential equation, is analyzed. Making use of the viscosity solutions framework, we show that the value function of the optimal control problem is the unique solution of the HJB.

Bibliografia

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