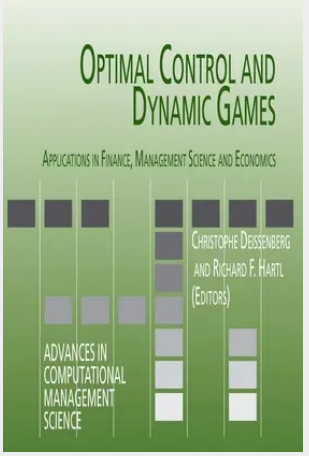
Deissenberg / Hartl

Optimal Control and Dynamic Games

Applications in Finance, Management Science and Economics



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Optimal Control and Dynamic Games has been edited to honor the outstanding contributions of Professor Suresh Sethi in the fields of Applied Optimal Control. Professor Sethi is internationally one of the foremost experts in this field. He is, among others, co-author of the popular textbook "Sethi and Thompson: Optimal Control Theory: Applications to Management Science and Economics".

The book consists of a collection of essays by some of the best known scientists in the field, covering diverse aspects of applications of optimal control and dynamic games to problems in Finance, Management Science, Economics, and Operations Research. In doing so, it provides both a state-of-the-art overview over recent developments in the field, and a reference work covering the wide variety of contemporary questions that can be addressed with optimal control tools, and demonstrates the fruitfulness of the methodology.

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