















p^i

$$dX = \mu X dt$$

$$\lim_{n \rightarrow \infty} E[f(X_n)] = E[f(X)]$$

$$H(\mu, \eta) = \lim_{n \rightarrow \infty} \frac{1}{n} \log \left(\frac{1}{n} \sum_{i=1}^n \log \left(\frac{1}{n} \sum_{j=1}^n \eta_j \right) \right)$$

$$E \left[\frac{1}{n} \sum_{i=1}^n \log \left(\frac{1}{n} \sum_{j=1}^n \eta_j \right) \right] =$$





$[F^*(\mathcal{F}_i)]$
 $K = n - \underline{n/20}$
 $\left[1 - \frac{Y_i}{Y_0}\right] \leq 0$





















$$\begin{aligned}dX &= \dots \\ \sup_{\pi} E[F(X)] \\ H(x, m) &= \sup_{\pi} \left(\frac{1}{2} x^T m \right) \\ \max \left(\frac{\partial \ell}{\partial x} + \frac{1}{2} \frac{\partial^2 \ell}{\partial x^2} \right) &= \frac{\partial \ell}{\partial x}\end{aligned}$$

$$dX = \mu X dt + \sigma X dW$$

$$\lim_{n \rightarrow \infty} E[F(X_n)] = E[F(X)]$$

$$H(x, y) = \sum_{i,j} c_{ij} x^i y^j$$

$$\lim_{x \rightarrow 0} \left[\frac{\partial f}{\partial x} + \frac{1}{2} \sigma^2 x^2 \frac{\partial^2 f}{\partial x^2} \right]$$









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DYNAMIC PROGRAMMING









