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(Lectures In Mathematics. ETH Zürich) By Goran
Peskir;Albert Shiryaev**

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A free boundary problem connected with the optimal

A FREE- BOUNDARY PROBLEM 461 Proof. First observe that (1.6) implies that $u''(s(t), t)s'(t) + ut(s(t), t) = 0'(s(t))$ for each $t > 0$ where $s(t)$ is differentiable.

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Optimal stopping time problem in a general framework. Peskir, Goran; Shiryaev, Albert. Optimal stopping and free-boundary problems. Lectures in Mathematics ETH

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Goran Peskir; School of Optimal stopping; Hidden target; From these representations we see that these optimal stopping problems seemingly go beyond the scope

Peskir : quickest detection of a hidden target

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Goran Peskir, Albert Shiryaev Optimal Stopping and Free-Boundary Problems (Lectures in Mathematics. ETH Zurich (closed)) Publisher: Birkh user; 2006 edition

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Optimal stopping and free boundary

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The mckean stochastic game driven by a spectrally

of randomness is a spectrally negative Lévy process Goran; Shiryaev, Albert N. Optimal stopping and free-boundary problems. Lectures in Mathematics ETH Zürich.

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Lectures in Mathematics. ETH Zürich Optimal Stopping and Free-Boundary Problems von Goran Peskir, I. Optimal stopping:

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In mathematics, the theory of optimal stopping Optimal stopping problems The solution is usually obtained by solving the associated free-boundary problems

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a characterization of the solution of impulse control problems in function for optimal stopping problems as a free-boundary problems,

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Russian options with a finite time horizon Ekstr m, Erik, Journal of Applied Probability, 2004; On a class of optimal stopping problems for diffusions with

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Van Moerbeke, P.L.J., Optimal stopping and free boundary problems, the Proceedings of the Conference on Stochastic Differential Equations (July 1972), Edmonton (Alberta).

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