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

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Mathematics Magazine; Problems from Another Time; MAA Distinguished Lecture Series; Future Meetings; MAA MathFest. Mathematical Sessions.

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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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Peskir, G. and Shiryaev, A.N. (2006) Optimal Stopping and Free-Boundary Problems (Lectures in Mathematics ETH Lectures in Mathematics. ETH Z rich (Closed).

### **Theory of probability and mathematical statistics**

Convergence of values in optimal stopping and Goran Peskir and Albert Shiryaev, Optimal stopping and free-boundary problems, Lectures in Mathematics

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G. Peskir and A. N. Shiryaev, Optimal Stopping and Free-Boundary Problems (Lectures in Mathematics ETH Lectures in Mathematics. ETH Z rich (Closed)), Birkh

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CHARACTERIZATIONS OF BROWNIAN CONTROL PROBLEMS 5 viscosity solution approach. It was established in [1] (see Theorem 5.4 of the current work) that the value function

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In mathematics, the theory of optimal stopping is concerned with the problem of choosing a There are generally two approaches of solving optimal stopping problems.

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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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This book discloses a fascinating connection between optimal stopping problems in probability and free-boundary problems. It focuses on key examples and the theory of

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Goran Peskir; School of Optimal stopping; Hidden target; From these representations we see that these  
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transactions of the american mathematical society volume 184, october 1973 a free boundary problem  
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