



# Stochastic Control in Discrete and Continuous Time

*Atle Seierstad*

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# Stochastic Control in Discrete and Continuous Time

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**Stochastic Control in Discrete and Continuous Time** Atle Seierstad

This book is a comprehensive introduction to stochastic control problems in both discrete and continuous time. It covers stochastic dynamic programming and the optimal stopping problem for discrete time with a finite or infinite horizon.

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