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Department of Economics EC 730 Dynamic Optimization M ...

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M. Kraus Text: Kamien, M.I. and Schwartz, N.L. (1991). Dynamic Optimization, 2nd edition.

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Dynamic Optimization, Second Edition: The Calculus of ...

Kamien, Morton I., and Nancy L. Schwartz. Dynamic Optimization: The Calculus of Variations and Optimal Control in Economics and Management. New York: Elsevier North ...

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SIAM Journal on Control and Optimization, Vol. 16 (1978), 420-428.
with J. Michael Harrison, "Speculative Investor Behavior in a Stock Market with Heterogeneous Expectations," Quarterly Journal of Economics, Vol. 92 (1978), 323-336. with Evan L. Porteus, "Temporal Resolution of Uncertainty and Dynamic Choice Theory,"

Mechanical Engineering (MCEN) < University of Colorado Boulder

The second edition of Dynamic Optimization provides expert coverage on:- methods of calculus of variations - optimal control - continuous dynamic programming - stochastic optimal control -differential games. The authors also include appendices on static optimization and on differential games.

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A Dynamic Optimization Primer

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