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Discrete-time risk sensitive portfolio optimisation

Tuesday, August 13, 2024 11:30 AM (30 minutes)

In this talk we will consider the problem of discrete-time risk-sensitive portfolio optimization over a long time horizon. In particular, the relationship between ergodic assumptions and the existence of a solution to a suitable Bellman equation will be discussed. This will include various portfolio optimisation frameworks linked to i.i.d. settings, the presence of proportional transaction costs, unbounded reward functions, and interactions between averaged and discounted problems in the finite setup.

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