MATH7318 - Stochastic Dynamic Programming

[MATH 7318](#) ([OPRE 7318](#)) Stochastic Dynamic Programming (3 semester credit hours) Stochastic Dynamic Programming (SDP) is a general methodology which plays an essential role in many areas of economics and management science. The course provides students with a solid background on SDP, the core theory and its evolution and applications. The course discusses many models, particularly in finance and operations management, as well as additional concepts such as principal-agent concepts for dynamic systems. Instructor consent required. (3-0) Y