Collegio Carlo Alberto

Dynamic Optimization

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Topics

1. Dicrete-time Dynamic Optimization: models and examples.
2. Dynamic Programming: Bellman equations and policy function.
3. Dicrete-time Euler Equations.
4. Supporting prices and tranversality at infinity.
5. Continuous-time optimization models: Bellman equations and Euler equations.
6. Discrete-time dynamics: equilibria, cyclic solutions, stability vs instability, saddle points properties.
7. Continuous time dynamics and differential equations.
8. Introduction to stochastic dynamic optimization.