

Optimal Investment Strategies

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Abstract

Abstract. "The problem of finding the optimal investment strategy is one of the most challenging problems in Mathematical Finance. Is it optimal to put all your money in a bank account? Alternatively, is it better to invest all your available wealth in the stock market? How the available mathematical tools can be used to solve this financial problem? This presentation will provide a framework for answering these questions. After a gentle introduction to the problem of optimal portfolio choice, I will discuss some of the recent progress in the area as well as my current research on the topic."