Seminars are listed in reverse chronological order, most recent first.

of deterministic admissible strategies. Then by solving an HJB equation, the optimal liquidation strategy is derived.

Abstract unavailable

We study the sequential testing and quickest disorder detection problems with linear and exponential delay penalty costs for certain observable Gaussian processes. The method of proof consists of the embedding of the initial sequential analysis problems into the associated time-inhomogeneous optimal stopping problems for one-dimensional diffusion processes and the analysis of the equivalent parabolic free-boundary problems. We derive explicit estimates for the Bayesian risk functions and optimal stopping boundaries for the weighted likelihood ratios and study the asymptotic behavior of the boundaries under large time values. We illustrate our results in a fractional Brownian motion setting.