

MATEMATISKA INSTITUTIONEN  
STOCKHOLMS UNIVERSITET  
Avd. Matematik

## SJÄLVSTÄNDIGT ARBETE I MATEMATIK

Onsdagen den 17 juni kl. 10:30-11:30 presenterar Johan Palmquist sitt arbete “Dynamic Programming and Applications in Economics” (15 högskolepoäng, grundnivå).

Handledare: Yishao Zhou

Plats: Sal 32, hus 5, Kräftriket

Sammanfattning: The thesis investigates how Dynamic Programming can be applied to Economics. Theory of time discrete Dynamic Programming is described and some example problems are examined. Applications to economic theory are thereafter studied, with focus on three different problems with relevance to micro-, macro- and financial economics. Finally, the general validity of mathematics in economic theory is discussed.

Alla intresserade är välkomna!