Lecture 9 Outline

1. Finish "Fragile Beliefs" HS (2010). Reinterpreting Long-Run Risk Models.
2. An alternative approach to robust filtering.
3. Crash course on continuous-time.
   - Random walks & Brownian motion. Donsker's Theorem. Stochastic Integrals & Stochastic Differential Eqs. Ito's Lemma. HJB Eqs.
4. Robust Control in Continuous-Time. Girsanov's Theorem.
   - Overview of some recent work on robustness.