

Lecture 10 Outline

1. Crash course on continuous-time.
 - Random walks & Brownian motion. Donsker's Theorem. Stochastic Integrals & Stochastic Differential Eqs. Ito's Lemma. HJB Eqs.
2. Robust Control in Continuous-Time. Girsanov's Theorem.
 - Overview of some recent work on robustness.