

**Pliska, Stanley R.**

**A stochastic calculus model of continuous trading: optimal portfolios.** (English)

Zbl 1011.91503

Math. Oper. Res. 11, 371-382 (1986).

**MSC:**

91G10 Portfolio theory

60H30 Applications of stochastic analysis (to PDEs, etc.)

Cited in **135** Documents

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