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Books

1. *Functions of Several Variables*, Addison-Wesley, 1965, 2nd ed., Springer-Verlag, 1977.
2. *Deterministic and Stochastic Optimal Control*, (with R.W. Rishel), Springer-Verlag, 1975.
3. *Advances in Filtering and Optimal Stochastic Control*, (co-editor with L.G. Gorostiza), Springer Lecture. Notes in Control and Information Sciences, No. 42 (1982).
4. *Recent Advances in Dynamic Programming*, (co-editor with I. Capuzzo-Dolcetta and T. Zolezzi), Springer Lecture Notes in Math, No. 1119, 1985.
5. *Controlled Markov Processes and Nonlinear Evolution Equations*, Accademia Nazionale dei Lincei, Scuola Normale Superiore, 1987.
6. *Stochastic Differential Systems, Stochastic Control Theory and Applications*, (co-editor with P.L. Lions) IMA Volumes in Math. and its Applications No. 10, Springer-Verlag, 1987.
7. *Controlled Markov Processes and Viscosity Solutions*, (with H. M. Soner) Springer-Verlag, 1992; Second Edition, 2006.

Research Publications

1. A Generalized Notion of Boundary, (with L. C. Young), Trans. American Mathematical Society, 76 (1954) 457-484.
2. On a Class of Games over Function Space and Related Variational Problems, Annals of Mathematics, 60 (1954) 578-594.

3. Variational Problems with Constraints, (with R. Bellman and D.V. Widder). *Annali di Mat.* (4), 41 (1956) 301-323.
4. A Note on Differential Games of Prescribed Duration, *Contrib. Theory of Games*, 3, *Annals of Mathematics Studies*, No. 39, pp.407-412.
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9. Functions with Generalized Gradient and Generalized Surfaces, *Annali di Mat. Ser. 4*, 46 (1957), 93-104.
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11. Irreducible Generalized Surfaces, *Rivista Mat. Univ. Parma*, 8 (1957) 251-281.
12. Nondegenerate Surfaces and Fine-Cyclic Surfaces, *Duke Mathematical Journal*, 26 (1959) 137-146.
13. Functions whose Partial Derivatives are Measures, *Illinois Journal of Mathematics*, 4 (1960), 452-478.
14. An Integral Formula for Total Gradient Variation, (with R. Rishel), *Archiv der Math.*, 11 (1960) 218-222.
15. Normal and Integral Currents, (with H. Federer), *Annals of Mathematics*, 72 (1960) 458-520.
16. The convergence Problem for Differential Games, *J. Math. Analysis & Applic.*, 3 (1961) 102-116.
17. On the Oriented Plateau Problem, *Rendiconti Circolo Mat. Palermo* (2), 11, (1962) 1-22.

18. Some Markovian Optimization Problems, J. of Mathematics & Mechanics, 12, No. 1 (1963) 131-140.
19. The Convergence Problem for Differential Games II, Contributions to the Theory of Games, 5, Princeton University Press, 1964.
20. The Cauchy Problem for Degenerate Quasilinear Parabolic Equations, J. of Mathematics & Mechanics, 13 (1964) 987-1008.
21. A Problem of Random Accelerations, Report No. 403, University of Wisconsin Math. Research Center, 1963.
22. Flat Chains Over a Finite Coefficient Group, Trans. American Math. Society, 121 (1966) 160-186.
23. Duality and a priori Estimates in Markovian Optimization Problems, J. Math. Anal. Appl. 16 (1966), 254-279; Erratum, *ibid.* 19 (1966) 204.
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25. Stochastic Lagrange Multipliers, Mathematical Theory of Control, Proc. Symp., Univ. of Southern California, 1967, Academic Press, New York (1967) 443.
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27. Optimal Continuous Parameter Stochastic Control, SIAM Review 11 (1969) 470-509.
28. The Cauchy Problem for a Nonlinear First-Order Partial Differential Equation, J. Differential Equations 5(1969) 515-530.
29. Controlled Diffusions Under Polynomial Growth Conditions, in Calculus of Variations and Control Theory, A.V. Balakrishnan, ed., Academic Press, New York, 1969, 209-234.
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32. Some One Dimensional Migration Models In Population Genetics Theory, (with C.H. Su). Theo. Popn. Biol. 5 (1974) 431-449.
33. Diffusion Processes in Population Biology, Applied Probability, 7 (1975) 100-105.

34. A Selection-migration Model in Population Genetics, *J. Math, Biology*, 2 (1975) 219-233.
35. Generalized Solutions in Optimal Stochastic Control, *Proc. Second Kingston Conf. on Differential Games*, Marcel Dekker, 1977.
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37. Equilibrium Distributions of Continuous Polygenic Traits, *SIAM J. Appl. Math.*, 36 (1979), 148-168.
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39. Measure-valued Processes in the Control of Partially Observable Stochastic Systems, *Applied Math. and Optimization*, 6 (1980) 271-285.
40. Optimal Exit Probabilities and Differential Games, (with C-P Tsai), *Applied Math. and Optimization*, 7 (1981).
41. Optimal Control for Partially Observed Diffusions, (with E. Pardoux), *SIAM J. on Control and Optimization*, 20 (1982) 261-285.
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44. Optimal control and Nonlinear Filtering for Nondegenerate Diffusion Processes, (with S.K. Mitter), *Stochastic* 7 (1982) 63-77.
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48. A PDE Approach to Asymptotic Estimates for Optimal Exit Probabilities, (with P. E. Souganidis), *Annali della Scuola Normale Superiore Pisa, Ser. IV* 23 (1986) 171-192.

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52. Asymptotic Series and the Method of Vanishing Viscosity, (with P.E. Souganidis), *Indiana Univ. Math. J.* 35 (1986) 425-447.
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58. Piecewise monotone filtering with small observation noise, (with E. Pardoux) *SIAM J. on Control and Optimiz.* 27 (1989) 1156-1181.
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60. An optimal investment/consumption model with borrowing, (with T. Zariphopoulou) *Math. Oper. Res.* 16 (1991) 802-822.
61. Numerical method for an optimal investment/consumption problem, (with B. Fitzpatrick) in *Math. Oper. Res.* (1991) 823-841.
62. Asymptotic series and exit time probabilities, (with M. James) in *Annals of Probability* 20 (1992) 1369-1384.

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67. Stochastic control and large deviations, Springer Lecture Notes in Computer Sciences, No. 653, 1992, pp 291–300. INRIA 25th Anniversary Conference Volume.
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72. Some results and problems in risk sensitive stochastic control, Computational and Applied Math. **16** (1997) 99–115.
73. Asymptotics for the principal eigenvalue and eigenvector of a nearly first order operator with large potential, (with S.-J. Sheu) Annals of Probab., 25 (1997), 1953–1994.
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76. Deterministic nonlinear filtering, Annali Scuola Normale Superiore Pisa, Sci. Fis. Matem. Se 4 25 (1997) 435–454.

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78. Optimal long term growth rate of expected utility of wealth, (with S.-J. Sheu) *Ann. Appl. Prob.* 9 (1998) 871–903.
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81. Stochastic optimal control, international finance and debt, (with J.L. Stein), *J. Banking and Finance* 28 (2004) pp. 979–996.
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91. Some optimal investment, production and consumption models, Proc. Snowbird Math. Of Finance Conf. (G. Yin and Q. Zhang eds.) American Math. Soc. Contemporary Math. No. 351 (2003) pp. 115–123.
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94. An application of stochastic control theory to financial economics (with T. Pang) SIAM J. Control Optimiz. 43 (2004) 502-531.
95. A stochastic control model of investment, production and consumption (with T. Pang) Quarterly of Applied Math. 62 (2005) 71-85.
96. Optimal investment models with minimum consumption criteria, Australian Economic Papers **44** (2005), 307 – 321.
97. The trade-off between consumption and investment in incomplete financial markets (with D. Hernandez-Hernandez). Applied Math. Optim. 52 (2005) 219-234.
98. Optimal investment-consumption models in international finance, (with J.L. Stein) unpublished preprint.
99. The tradeoff between consumption and investment in incomplete financial markets (with D. Hernandez-Hernandez), Applied Math. Optim. 52 (2005) 219–234.
100. Optimal investment models with minimum consumption criteria, Australian Economic Papers, December 2005, 307–321.
101. Strategies for differential games (with D. Hernandez-Hernandez) R. Elliott 70th Birthday Festschrift volume, World Scientific (to appear).
102. Risk sensitive stochastic control and differential games, Communications in Information and Systems, **6** (2006) 161-179.
103. Max-plus stochastic control and risk sensitivity (with H. Haise and S. –J. Sheu), Applied Math. Optimiz 62 (2010) 81-144.
104. On the value of stochastic differential games (with D. Hernandez-Hernandez), Communications on Stochastic Analysis, **5** No. 2 (2011) 341-351.

Invited Summary Papers Published in Conference Proceedings

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2. Some Problems of Optimal Stochastic Control, in Stochastic Optimization and Control, H.F. Karreman Ed., John Wiley, New York (1968) 59-64.
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4. Nonlinear Partial Differential Equations: Probabilistic and Game Theoretic Methods, Proc. CIME Summer School “Problems in Nonlinear Analysis”, Varenna, August 1970, pp. 95–128.
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6. Optimal Control of Diffusion Processes, in Stochastic Differential Equations, J.B. Keller, H.P. McKean, Eds., SIMA-AMS Proc., Vol. VI (1973) 163-171.
7. Distributed Parameter Systems in Population Biology, in Control Theory, Numerical Methods and Computer systems Modeling, pp. 179-191, A. Bensoussan and J.L. Lions, Eds., Lecture Notes in Econ. and Math. Systems, 107 (1975) Springer-Verlag.
8. Some Stochastic Systems Depending on Small Parameters, (with C.P. Tsai), Proc. Intl. Symposium on Dynamical Systems at Brown University, Academic Press (1976) 103-114.
9. Inclusion Probability and Optimal Stochastic Control, IRIA Seminars Review, 1977.
10. Optimal Inclusion Probability and Differential Games, (with C.P. Tsai), IRIA Seminars Review, 1977.
11. Some Measure-valued Population Processes, (with M. Viot), in Stochastic Analysis, A. Friedman and M. Pinsky, Eds., Academic Press (1978) 97-108.
12. Optimal Control of Markov Diffusion Processes, Proc. Joint Automatic Control Conference, Vol. 1, October 1978, pp. 355-358.
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15. Partially Observed Stochastic Control systems, (with E. Pardoux), Proc. 18th IEEE Conf. on Decision and Control, December 1979, pp. 163-165.
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21. A PDE Approach to Asymptotic Estimates for Optimal Exit Probabilities, (with P. E. Souganidis), Springer Lecture Notes in Control and Information Science, Proc. IFIP Conf., Marseille, March 1984.
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23. A Stochastic Production Planning Problem with Random Demand, (with H.M. Soner) Proc. 24th IEEE Conf. on Decision and Control, Vol. 1, Ft. Lauderdale, Florida, December 11-13, 1985.
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31. Numerical methods for infinite horizon risk sensitive stochastic control (with J. Yang), Proc. 33rd IEEE Conf. on Decision and Control, Dec. 1994.
32. Risk sensitive and robust nonlinear filtering (with W.M. McEneaney) Proc. 36th IEEE Conf. on Decision and Control, Dec. 1997.
33. Risk sensitive control of finite state machines on an infinite horizon I (with D. Hernandez-Hernandez) Proc. 36th IEEE Conf. on Decision and Control, Dec. 1997.
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35. Max-plus approaches to continuous space control and dynamic programming, in Idempotent Mathematics and Mathematical Physics (G.L. Litvinov and V.P. Maslov eds.) American Math. Soc. Contemporary Math. No. 377, 2005, pp. 145–160. February 2006.

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