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On optimal investment for a behavioural investor in multiperiod incomplete market models			<ul> <li>PDF</li> <li>PostScript</li> <li>Other formats</li> <li>Current browse cont</li> <li>q-fin.PM</li> <li>qrev   next &gt;</li> <li>new   recent   1107</li> </ul>	
(Submitted on 8 Jul 2011 (v1), last revised 2 Oct 2012 (this version, v3)) We provide easily verifiable conditions for the well-posedness of the optimal investment problem for a behavioral investor in an incomplete discrete-time multiperiod financial market model, for the first time in the literature. Under two different sets of assumptions we also establish the existence of optimal strategies.		em for a math first time q-fin		
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Which authors of this paper are endorsers?

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