Mathematics > Probability

Contrôle impulsionnel appliqué à la gestion de changement de technologie dans une entreprise

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We consider an impulse control problem in infinite horizon applied with switching technology. We suppose that the firm decides at certain moments (impulse moments) to switch technology, leading to a jump of the firm value. We show that the value function for such problems satisfies a dynamic programming principle version. Our objective is to look for an optimal strategy which maximizes the value function associated with a switching problem.

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