Objectives
This course is intended to deepen knowledge of students in (constrained) static optimization, as well as to provide some basic tools in dynamic optimization in discrete time. Other selected topics are treated, among those requested for further courses in macroeconomics, microeconomics, and game theory.

Requirements
Students are expected to be familiar with all the material presented in the preparatory course on Mathematics and to have submitted all (compulsory) homework assigned during the preparatory course.

Content of the course
- Dynamic optimization in discrete time: a glimpse on DEs; Bellman’s Dynamic Programming; Pontryagin Maximum Principle.

Textbooks

Additional material shall be made available on the webpage of the course.

Exam
Written exam. Homework sets are proposed during the class.