

Contents

Michaela Szölgényi

Dividend maximization in a hidden Markov switching model — 143

Nicole Bäuerle, Igor Gilitschenski, Uwe Hanebeck

Exact and approximate hidden Markov chain filters based on discrete observations — 159

Jan-Frederik Mai, Steffen Schenk, Matthias Scherer

Analyzing model robustness via a distortion of the stochastic root: A Dirichlet prior approach — 177