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PREFACE

This volume contains 16 papers presented to or written as an output of the Simons Semester on *Stochastic Modeling and Control* held January 2nd – March 31st, 2019, mainly in Warsaw. The Semester consisted of lectures delivered by leading scientists and of the following research activities:

— *Workshop on Recent Problems of Stochastic Control Theory*, January 28 – February 2, Warsaw
— *Conference on Stochastic Modeling (in Finance and Insurance)*, February 11–15, Będlewo
— *Graduate School on Industrial Applications of Stochastic Modeling followed by European Study Group with Industry*, March 11– 22, Warsaw
— *Conference on Portfolio Theory and Derivative Pricing*, March 27–29, Warsaw.

The scope of papers varies between stochastic control problems, stochastic analysis and mathematics of finance.

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