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**Isabelle Kemajou-Brown\*** ([elisabeth.brown@morgan.edu](mailto:elisabeth.brown@morgan.edu)), Morgan State University, Dept of Mathematics, Actuarial Science, 1700 E cold Spring Lane, Baltimore, MD 21251. *Risk Sensitive Markov Regime-switching Portfolio Optimization with Partial Information*. Preliminary report.

In this talk, we consider a maximum principle for a partially observed risk sensitive optimal control portfolio problem under Markovian regime switching. We compare the result to a fully observed risk sensitive Markov regime switching financial market problem. We use constant absolute risk aversion (CARA) utility function. (Received September 14, 2019)