

1163-60-1218      **Isabelle Kemajou-Brown\*** ([elisabeth.brown@morgan.edu](mailto:elisabeth.brown@morgan.edu)), 1700 E Cold Spring Ln,  
Baltimore, MD 21251. *Some results of a partially observed risk sensitive optimal  
control.* Preliminary report.

In this talk, we present an investigation of computational result of a partially observed risk sensitive optimal control portfolio choice problem under Markovian regime switching. This is a result used to solve a fully observed risk sensitive Markov regime switching optimal portfolio choice problem. (Received September 15, 2020)