

STOCHASTIC OPTIMAL CONTROL

THEORY AND APPLICATION

ROBERT F. STENGEL

Stochastic Optimal Control Theory And Application

N. U. Ahmed, Shian Wang



Stochastic Optimal Control Theory And Application:

Stochastic Optimal Control Robert F. Stengel, 1986-09-08 Presents techniques for optimizing problems in dynamic systems with terminal and path constraints Includes optimal feedback control feedback control for linear systems and regulator synthesis Offers iterative methods for solving nonlinear control problems Demonstrates how to apply optimal control in a practical fashion Serves as a text for graduate controls courses as offered in aerospace mechanical and chemical engineering departments *Stochastic Optimal Control Theory with Application in Self-tuning Control* K. J. Hunt, University of Strathclyde, 1987 **Stochastic Optimal Control Theory with Application in Self-Tuning Control** Kenneth J Hunt, 2014-01-15 *Introduction to Stochastic Control Theory*, 1971-02-27 In this book we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems A number of computing techniques are considered such as methods of operator approximation with any given accuracy operator interpolation techniques including a non Lagrange interpolation methods of system representation subject to constraints associated with concepts of causality memory and stationarity methods of system representation with an accuracy that is the best within a given class of models methods of covariance matrix estimation methods for low rank matrix approximations hybrid methods based on a combination of iterative procedures and best operator approximation and methods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory As a result the book represents a blend of new methods in general computational analysis and specific but also generic techniques for study of systems theory and its particular branches such as optimal filtering and information compression Best operator approximation Non Lagrange interpolation Generic Karhunen Loeve transform Generalised low rank matrix approximation Optimal data compression Optimal nonlinear filtering **Solutions Manual for Optimal Control Theory** Suresh P. Sethi, Gerald L. Thompson, 1981-04-30 Optimal Control and Estimation Robert F. Stengel, 2012-10-16 Graduate level text provides introduction to optimal control theory for stochastic systems emphasizing application of basic concepts to real problems Invaluable as a reference for those already familiar with the subject Automatica **Stochastic Optimal Control in Infinite Dimension** Giorgio Fabbri, Fausto Gozzi, Andrzej Świąch, 2017-06-22 Providing an introduction to stochastic optimal control in infinite dimension this book gives a complete account of the theory of second order HJB equations in infinite dimensional Hilbert spaces focusing on its applicability to associated stochastic optimal control problems It features a general introduction to optimal stochastic control including basic results e g the dynamic programming principle with proofs and provides examples of applications A complete and up to date exposition of the existing theory of viscosity solutions and regular solutions of second order HJB equations in Hilbert spaces is given together with an extensive survey of other methods with a full bibliography In particular Chapter 6 written by M Fuhrman and G Tessitore surveys the theory of regular solutions of HJB equations arising in infinite dimensional stochastic control via BSDEs The book is of interest to both pure

and applied researchers working in the control theory of stochastic PDEs and in PDEs in infinite dimension Readers from other fields who want to learn the basic theory will also find it useful The prerequisites are standard functional analysis the theory of semigroups of operators and its use in the study of PDEs some knowledge of the dynamic programming approach to stochastic optimal control problems in finite dimension and the basics of stochastic analysis and stochastic equations in infinite dimensional spaces *Applications of Stochastic Optimal Control to Economics and Finance* Salvatore

Federico, Giorgio Ferrari, Luca Regis, 2020-06-23 In a world dominated by uncertainty modeling and understanding the optimal behavior of agents is of the utmost importance Many problems in economics finance and actuarial science naturally require decision makers to undertake choices in stochastic environments Examples include optimal individual consumption and retirement choices optimal management of portfolios and risk hedging optimal timing issues in pricing American options and investment decisions Stochastic control theory provides the methods and results to tackle all such problems This book is a collection of the papers published in the Special Issue Applications of Stochastic Optimal Control to Economics and Finance which appeared in the open access journal Risks in 2019 It contains seven peer reviewed papers dealing with stochastic control models motivated by important questions in economics and finance Each model is rigorously mathematically funded and treated and the numerical methods are employed to derive the optimal solution The topics of the book s chapters range from optimal public debt management to optimal reinsurance real options in energy markets and optimal portfolio choice in partial and complete information settings From a mathematical point of view techniques and arguments of dynamic programming theory filtering theory optimal stopping one dimensional diffusions and multi dimensional jump processes are used *Optimal Control of Dynamic Systems Driven by Vector Measures* N. U. Ahmed, Shian Wang, 2021-09-13 This book is

devoted to the development of optimal control theory for finite dimensional systems governed by deterministic and stochastic differential equations driven by vector measures The book deals with a broad class of controls including regular controls vector valued measurable functions relaxed controls measure valued functions and controls determined by vector measures where both fully and partially observed control problems are considered In the past few decades there have been remarkable advances in the field of systems and control theory thanks to the unprecedented interaction between mathematics and the physical and engineering sciences Recently optimal control theory for dynamic systems driven by vector measures has attracted increasing interest This book presents this theory for dynamic systems governed by both ordinary and stochastic differential equations including extensive results on the existence of optimal controls and necessary conditions for optimality Computational algorithms are developed based on the optimality conditions with numerical results presented to demonstrate the applicability of the theoretical results developed in the book This book will be of interest to researchers in optimal control or applied functional analysis interested in applications of vector measures to control theory stochastic systems driven by vector measures and related topics In particular this self contained account can be a starting point for further advances in

the theory and applications of dynamic systems driven and controlled by vector measures **Stochastic Linear-Quadratic Optimal Control Theory: Open-Loop and Closed-Loop Solutions** Jingrui Sun, Jiongmin Yong, 2020-06-29 This book gathers the most essential results including recent ones on linear quadratic optimal control problems which represent an important aspect of stochastic control It presents the results in the context of finite and infinite horizon problems and discusses a number of new and interesting issues Further it precisely identifies for the first time the interconnections between three well known relevant issues the existence of optimal controls solvability of the optimality system and solvability of the associated Riccati equation Although the content is largely self contained readers should have a basic grasp of linear algebra functional analysis and stochastic ordinary differential equations The book is mainly intended for senior undergraduate and graduate students majoring in applied mathematics who are interested in stochastic control theory However it will also appeal to researchers in other related areas such as engineering management finance economics and the social sciences *Iterative Path Integral Stochastic Optimal Control Theory and Applications to Motor Control* Evangelos A. Theodorou, 2011 *Deterministic and Stochastic Optimal Control* Wendell H. Fleming, Raymond W. Rishel, 2012-12-06 This book may be regarded as consisting of two parts In Chapters I IV we present what we regard as essential topics in an introduction to deterministic optimal control theory This material has been used by the authors for one semester graduate level courses at Brown University and the University of Kentucky The simplest problem in calculus of variations is taken as the point of departure in Chapter I Chapters II III and IV deal with necessary conditions for an optimum existence and regularity theorems for optimal controls and the method of dynamic programming The beginning reader may find it useful first to learn the main results corollaries and examples These tend to be found in the earlier parts of each chapter We have deliberately postponed some difficult technical proofs to later parts of these chapters In the second part of the book we give an introduction to stochastic optimal control for Markov diffusion processes Our treatment follows the dynamic programming method and depends on the intimate relationship between second order partial differential equations of parabolic type and stochastic differential equations This relationship is reviewed in Chapter V which may be read independently of Chapters I IV Chapter VI is based to a considerable extent on the authors work in stochastic control since 1961 It also includes two other topics important for applications namely the solution to the stochastic linear regulator and the separation principle *Stochastic Differential Inclusions and Applications* Michał Kisielewicz, 2013-06-12 This book aims to further develop the theory of stochastic functional inclusions and their applications for describing the solutions of the initial and boundary value problems for partial differential inclusions The self contained volume is designed to introduce the reader in a systematic fashion to new methods of the stochastic optimal control theory from the very beginning The exposition contains detailed proofs and uses new and original methods to characterize the properties of stochastic functional inclusions that up to the present time have only been published recently by the author The work is divided into seven chapters with the first two

acting as an introduction containing selected material dealing with point and set valued stochastic processes and the final two devoted to applications and optimal control problems The book presents recent and pressing issues in stochastic processes control differential games optimization and their application in finance manufacturing queueing networks and climate control Written by an award winning author in the field of stochastic differential inclusions and their application to control theory This book is intended for students and researchers in mathematics and applications particularly those studying optimal control theory It is also highly relevant for students of economics and engineering The book can also be used as a reference on stochastic differential inclusions Knowledge of select topics in analysis and probability theory are required

Stochastic Linear-Quadratic Optimal Control Theory: Differential Games and Mean-Field Problems Jingrui Sun, Jiongmin Yong, 2020-06-29 This book gathers the most essential results including recent ones on linear quadratic optimal control problems which represent an important aspect of stochastic control It presents results for two player differential games and mean field optimal control problems in the context of finite and infinite horizon problems and discusses a number of new and interesting issues Further the book identifies for the first time the interconnections between the existence of open loop and closed loop Nash equilibria solvability of the optimality system and solvability of the associated Riccati equation and also explores the open loop solvability of mean filed linear quadratic optimal control problems Although the content is largely self contained readers should have a basic grasp of linear algebra functional analysis and stochastic ordinary differential equations The book is mainly intended for senior undergraduate and graduate students majoring in applied mathematics who are interested in stochastic control theory However it will also appeal to researchers in other related areas such as engineering management finance economics and the social sciences

Stochastic Control Theory Makiko Nisio, 2014-11-27 This book offers a systematic introduction to the optimal stochastic control theory via the dynamic programming principle which is a powerful tool to analyze control problems First we consider completely observable control problems with finite horizons Using a time discretization we construct a nonlinear semigroup related to the dynamic programming principle DPP whose generator provides the Hamilton Jacobi Bellman HJB equation and we characterize the value function via the nonlinear semigroup besides the viscosity solution theory When we control not only the dynamics of a system but also the terminal time of its evolution control stopping problems arise This problem is treated in the same frameworks via the nonlinear semigroup Its results are applicable to the American option price problem Zero sum two player time homogeneous stochastic differential games and viscosity solutions of the Isaacs equations arising from such games are studied via a nonlinear semigroup related to DPP the min max principle to be precise Using semi discretization arguments we construct the nonlinear semigroups whose generators provide lower and upper Isaacs equations Concerning partially observable control problems we refer to stochastic parabolic equations driven by colored Wiener noises in particular the Zakai equation The existence and uniqueness of solutions and regularities as well as It s formula are stated A control problem for the Zakai

equations has a nonlinear semigroup whose generator provides the HJB equation on a Banach space The value function turns out to be a unique viscosity solution for the HJB equation under mild conditions This edition provides a more generalized treatment of the topic than does the earlier book Lectures on Stochastic Control Theory ISI Lecture Notes 9 where time homogeneous cases are dealt with Here for finite time horizon control problems DPP was formulated as a one parameter nonlinear semigroup whose generator provides the HJB equation by using a time discretization method The semigroup corresponds to the value function and is characterized as the envelope of Markovian transition semigroups of responses for constant control processes Besides finite time horizon controls the book discusses control stopping problems in the same frameworks Scientific and Technical Aerospace Reports ,1982

Continuous-time Stochastic Control and Optimization with Financial Applications Huy  n Pham,2009-05-28 Stochastic optimization problems arise in decision making problems under uncertainty and find various applications in economics and finance On the other hand problems in finance have recently led to new developments in the theory of stochastic control This volume provides a systematic treatment of stochastic optimization problems applied to finance by presenting the different existing methods dynamic programming viscosity solutions backward stochastic differential equations and martingale duality methods The theory is discussed in the context of recent developments in this field with complete and detailed proofs and is illustrated by means of concrete examples from the world of finance portfolio allocation option hedging real options optimal investment etc This book is directed towards graduate students and researchers in mathematical finance and will also benefit applied mathematicians interested in financial applications and practitioners wishing toknow more about the use of stochastic optimization methods in finance

Optimal Control Theory Suresh P. Sethi,2022-01-03 This new 4th edition offers an introduction to optimal control theory and its diverse applications in management science and economics It introduces students to the concept of the maximum principle in continuous as well as discrete time by combining dynamic programming and Kuhn Tucker theory While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations encountered in business and economics It applies optimal control theory to the functional areas of management including finance production and marketing as well as the economics of growth and of natural resources In addition it features material on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework Exercises are included in each chapter while the answers to selected exercises help deepen readers understanding of the material covered Also included are appendices of supplementary material on the solution of differential equations the calculus of variations and its ties to the maximum principle and special topics including the Kalman filter certainty equivalence singular control a global saddle point theorem Sethi Skiba points and distributed parameter systems Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as the foundation for the book in which the author applies it to business management

problems developed from his own research and classroom instruction The new edition has been refined and updated making it a valuable resource for graduate courses on applied optimal control theory but also for financial and industrial engineers economists and operational researchers interested in applying dynamic optimization in their fields **Stochastic Controls**

Jiongmin Yong, Xun Yu Zhou, 2012-12-06 As is well known Pontryagin's maximum principle and Bellman's dynamic programming are the two principal and most commonly used approaches in solving stochastic optimal control problems An interesting phenomenon one can observe from the literature is that these two approaches have been developed separately and independently Since both methods are used to investigate the same problems a natural question one will ask is the following Q What is the relationship between the maximum principle and dynamic programming in stochastic optimal controls There did exist some researches prior to the 1980s on the relationship between these two Nevertheless the results usually were stated in heuristic terms and proved under rather restrictive assumptions which were not satisfied in most cases In the statement of a Pontryagin type maximum principle there is an adjoint equation which is an ordinary differential equation ODE in the finite dimensional deterministic case and a stochastic differential equation SDE in the stochastic case The system consisting of the adjoint equation the original state equation and the maximum condition is referred to as an extended Hamiltonian system On the other hand in Bellman's dynamic programming there is a partial differential equation PDE of first order in the finite dimensional deterministic case and of second order in the stochastic case This is known as a Hamilton Jacobi Bellman HJB equation Stochastic Differential Systems, Stochastic Control Theory and Applications Wendell Fleming, Pierre-Louis Lions, 2012-12-06 This IMA Volume in Mathematics and its Applications STOCHASTIC DIFFERENTIAL SYSTEMS STOCHASTIC CONTROL THEORY AND APPLICATIONS is the proceedings of a workshop which was an integral part of the 1986-87 IMA program on STOCHASTIC DIFFERENTIAL EQUATIONS AND THEIR APPLICATIONS We are grateful to the Scientific Committee Daniel Stroock Chairman Wendell Fleming Theodore Harris Pierre Louis Lions Steven Orey George Papanicolaou for planning and implementing an exciting and stimulating year long program We especially thank Wendell Fleming and Pierre Louis Lions for organizing an interesting and productive workshop in an area in which mathematics is beginning to make significant contributions to real world problems George R Seil Hans Weinberger PREFACE This volume is the Proceedings of a Workshop on Stochastic Differential Systems Stochastic Control Theory and Applications held at IMA June 9-19 1986 The Workshop Program Committee consisted of W H Fleming and P L Lions co chairmen J Baras B Hajek J M Harrison and H Sussmann The Workshop emphasized topics in the following four areas 1 Mathematical theory of stochastic differential systems stochastic control and nonlinear filtering for Markov diffusion processes Connections with partial differential equations 2 Applications of stochastic differential system theory in engineering and management science Adaptive control of Markov processes Advanced computational methods in stochastic control and nonlinear filtering 3 Stochastic scheduling queueing networks and related topics Flow control multiarm bandit problems applications to problems

of computer networks and scheduling of complex manufacturing operations

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