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Recent Mathematical Methods in Dynamic Programming

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Optimal Control and Partial Differential Equations José Luis Menaldi,Edmundo Rofman,Agnes Sulem,2001 This volume contains more than sixty invited papers of international wellknown scientists in the fields where Alain Bensoussan s contributions have been particularly important filtering and control of stochastic systems variationnal problems applications to economy and finance numerical analysis In particular the extended texts of the lectures of Professors Jens Frehse Hitashi Ishii Jacques Louis Lions Sanjoy Mitter Umberto Mosco Bernt Oksendal George Papanicolaou A Shiryaev given in the Conference held in Paris on December 4th 2000 in honor of Professor Alain Bensoussan are included *Analele științifice ale Universității "Al. I. Cuza" din Iași* ,1985 *Stochastic Analysis, Control, Optimization and Applications* William M. McEneaney,G. George Yin,Qing Zhang,2012-12-06 In view of Professor Wendell Fleming s many fundamental contributions his profound influence on the mathematical and systems theory communi ties his service to the profession and his dedication to mathematics we have invited a number of leading experts in the fields of control optimiza tion and stochastic systems to contribute to this volume in his honor on the occasion of his 70th birthday These papers focus on various aspects of stochastic analysis control theory and optimization and applications They include authoritative expositions and surveys as well as research papers on recent and important issues The papers are grouped according to the following four major themes 1 large deviations risk sensitive and Hoc control 2 partial differential equations and viscosity solutions 3 stochastic control filtering and parameter esti mation and 4 mathematical finance and other applications We express our deep gratitude to all of the authors for their invaluable contributions and to the referees for their careful and timely reviews We thank Harold Kushner for having graciously agreed to undertake the task of writing the foreword Particular thanks go to H Thomas Banks for his help advice and suggestions during the entire preparation process as well as for the generous support of the Center for Research in Scientific Computation The assistance from the Birkhauser professional staff is also greatly appreciated

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SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics, 1976 Contains research articles on the mathematics and applications of control theory and on those parts of optimization theory concerned with the dynamics of deterministic or stochastic systems in continuous

or discrete time or otherwise dealing with differential equations dynamics infinite dimensional spaces or fundamental issues in variational analysis and geometry **Control Applications of Nonlinear Programming and Optimization** G. Di Pillo, 2014-05-17 Control Applications of Nonlinear Programming and Optimization presents the proceedings of the Fifth IFAC Workshop held in Capri Italy on June 11 14 1985 The book covers various aspects of the optimization of control systems and of the numerical solution of optimization problems The text also discusses specific applications concerned with the optimization of aircraft trajectories of mineral and metallurgical processes of wind tunnels and of nuclear reactors The book also considers computer aided design of control systems The book is useful to mathematicians engineers and computer engineers

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