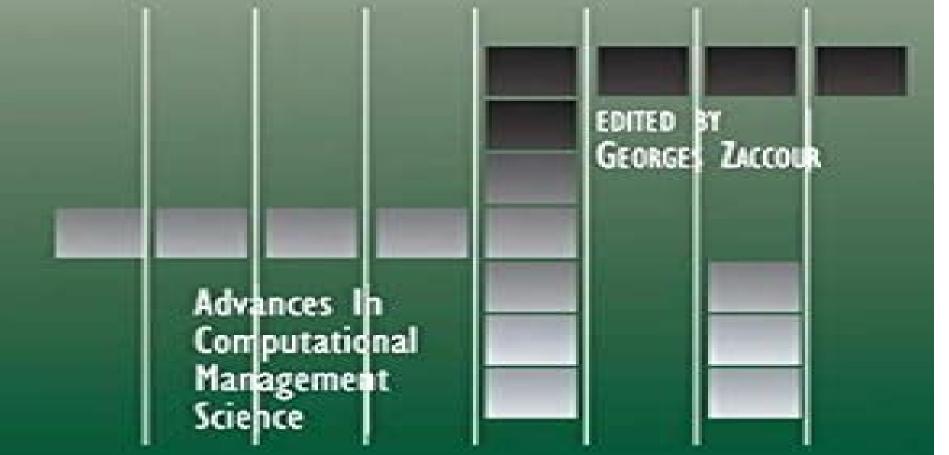
OPTIMAL CONTROL AND DIFFERENTIAL GAMES

ESSAYS IN HONOR OF STEFFEN JØRGENSEN



Optimal Control And Differential Games Essays In Honour Of Steffen Jrgensen

William John Palm

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Optimal Control and Differential Games Georges Zaccour, 2012-12-06 Optimal control and differential games continue to attract strong interest from researchers interested in dynamical problems and models in management science This volume explores the application of these methodologies to new as well as to classical decision problems in management sciences and economics In Part I optimal control and dynamical systems approaches are used to analyze problems in areas such as monetary policy pollution control relationship marketing drug control debt financing and ethical behavior In Part II differential games are applied to problems such as oligopolistic competition common resource management spillovers in foreign direct investments marketing channels incentive strategies and the computation of Markov perfect Nash equilibria Optimal Control and Differential Games is an excellent reference for researchers and graduate students covering a wide range of emerging and revisited problems in management science Portfolio Management with Heuristic Optimization Dietmar G. Maringer, 2006-07-02 Portfolio Management with Heuristic Optimization consist of two parts The first part Foundations deals with the foundations of portfolio optimization its assumptions approaches and the limitations when traditional optimization techniques are to be applied In addition the basic concepts of several heuristic optimization techniques are presented along with examples of how to implement them for financial optimization problems The second part Applications and Contributions consists of five chapters covering different problems in financial optimization the effects of linear proportional and combined transaction costs together with integer constraints and limitations on the initial endowment to be invested the diversification in small portfolios the effect of cardinality constraints on the Markowitz efficient line the effects and hidden risks of Value at Risk when used the relevant risk constraint the problem factor selection for the Arbitrage Pricing Theory Books in Print Supplement, 2002 Books In Print 2004-2005 Ed Bowker Staff, Staff Bowker, Ed, 2004 **Optimal Control and Differential Games** Lev Semenovich Pontri∏a∏gin,1990 Sufficiency Conditions in Optimal Control and Differential Games Harold Lenn Stalford, 1900 Stability, Control and Differential Games Alexander Tarasyev, Vyacheslav Maksimov, Tatiana Filippova, 2020-05-29 This book presents the proceedings of the International Conference Stability Control Differential Games SCDG2019 September 16 20 2019 Yekaterinburg Russia organized by the Krasovskii Institute of Mathematics and Mechanics of the Ural Branch of the Russian Academy of Sciences Discussing the latest advances in the theory of optimal control stability theory and differential games it also demonstrates the application of new techniques and numerical algorithms to solve problems in robotics mechatronics power and energy systems economics and ecology Further the book includes fundamental results in control theory stability theory and differential games presented at the conference as well as a number of chapters focusing on novel approaches in solving important applied problems in control and optimization Lastly it evaluates recent major accomplishments and forecasts developments in various up and coming areas such as hybrid systems model predictive control Hamilton Jacobi equations and

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