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Volume 19, Issue 2, July 2013, Pages 223-241 . It is well known that the maximum principle for a stochastic optimal control problem provides In [14] the sufficient maximum principle and the link with the dynamic programming principle are given. . where denotes the totality of -null sets, and \mathcal{F}_t denotes the \mathcal{F} -field

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D. Bertsekas, Dynamic Programming and Optimal Control, Vol.1+2, 3rd. ed. 2. A finite state space S . 3. A finite action set (\cdot) . A_s for each state $s \in S$. ? . 4.

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Deterministic and stochastic optimal control, by Wendell H. Fleming and. Raymond W. Rishel, Applications of Mathematics, vol. 1, Springer-Verlag, The approach in this book is by way of dynamic programming. Page 2 from a finite set.

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nonlinear optimal control problems, and can readily handle nonlinear cost functions ing methods, differential dynamic programming (DDP) [2], and the iterative

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using dynamic programming, of explicit control for linear . $I_i(x, u) = \{j \mid M_{ij} u = N_{ij} x + p_{ij}\}$. (10) denote the active constraint set for $P_i(x)$ at $(x, u) \in Z_i$. Let .. vol. 2, Las Vegas, USA, 2002, pp. 1546 – 1551 vol.2. [9] —, “Optimal control of

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It addresses dynamic and stochastic elements that were not present in the IB Bertsekas, D. P., Dynamic Programming and Optimal Control, Volumes I and II, Prentice Hall, 3rd edition 2005. Chapters 5, 17 and 18 of volume I are useful for Part II of the course. See also a nice set of notes for this course by James Norris.

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