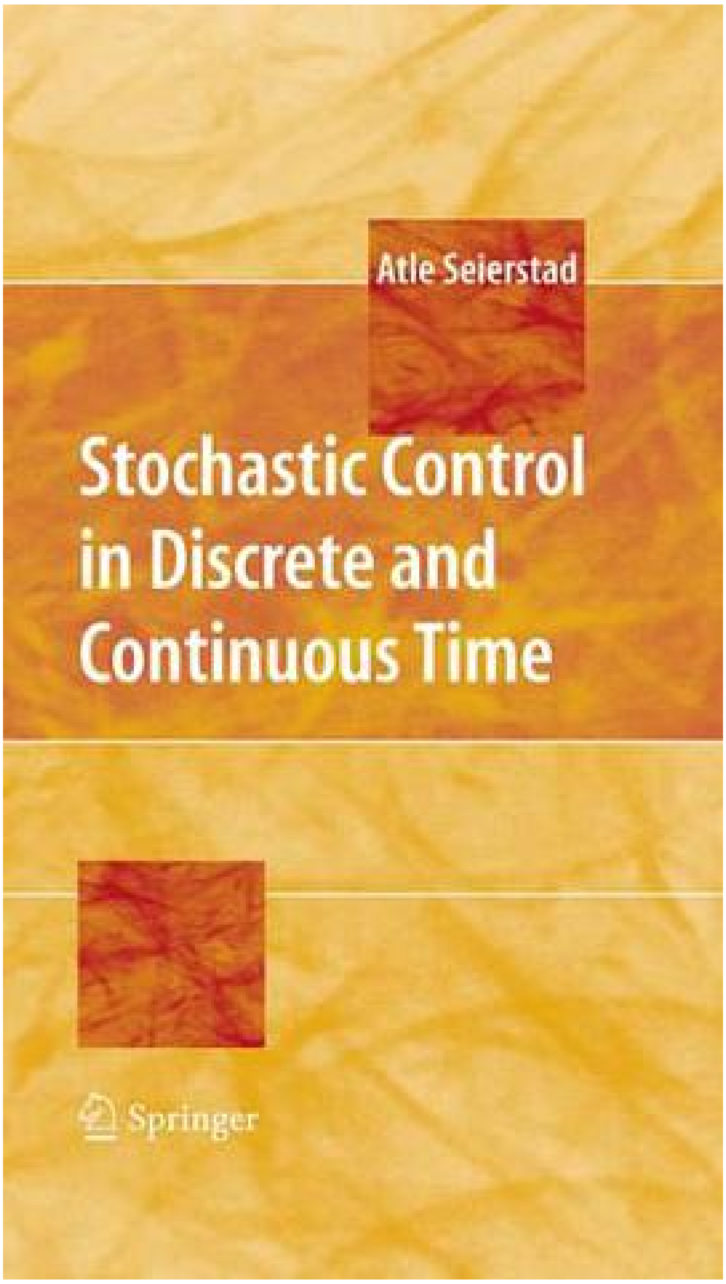
Stochastic Control in Discrete and Continuous Time



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出版者:Springer

出版时间:2008-11-11

装帧:Hardcover

isbn:9780387766164

This book provides a comprehensive introduction to stochastic control problems in discrete and continuous time. The material is presented logically, beginning with the discrete-time case using few mathematical tools before proceeding to the stochastic continuous-time models requiring more advanced mathematics. Topics covered include stochastic maximum principles for discrete time, continuous time, and for problems with terminal conditions. A nonstandard treatment of piecewise deterministic problems, related to some control problems, is also presented. Numerous illustrative examples and exercises are included to enhance the understanding of the reader. By interlinking many fields in stochastic control, the material gives the student the opportunity to see the connections between different fields and the underlying ideas that unify them. This text will be of benefit to students in economics, engineering, applied mathematics and related fields. Prerequisites include a course in calculus and elementary probability theory.

作者介绍:

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