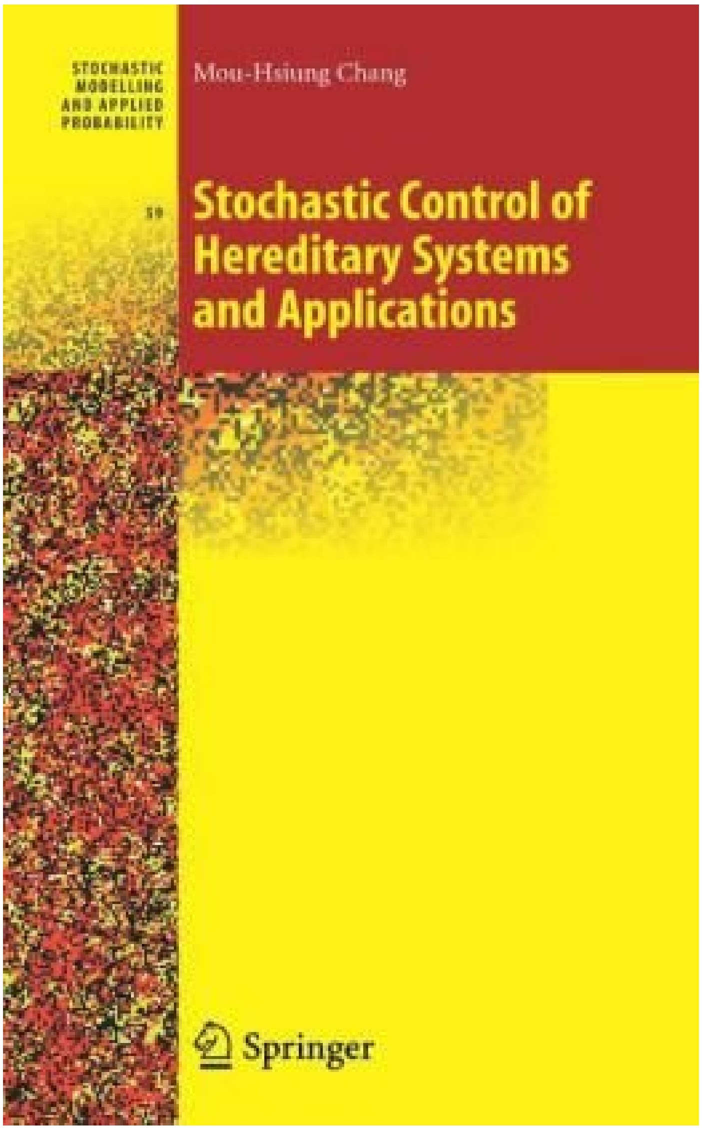
Stochastic Control of Hereditary Systems and Applications



Stochastic Control of Hereditary Systems and Applications_下载链接1_

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This monograph develops the Hamilton-Jacobi-Bellman theory via dynamic programming principle for a class of optimal control problems for stochastic hereditary differential equations (SHDEs) driven by a standard Brownian motion and with a bounded or an infinite but fading memory. These equations represent a class of stochastic infinite-dimensional systems that become increasingly important and have wide range of applications in physics, chemistry, biology, engineering and economics/finance. This monograph can be used as a reference for those who have special interest in optimal control theory and applications of stochastic hereditary systems.

作者介绍:

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