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INTRODUCTION TO STOCHASTIC CONTROL THEORY



Dover Publications. Paperback. Book Condition: New. Paperback. 318 pages. Dimensions: 8.4in. x 5.3in. x 0.8in. This text for upper-level undergraduates and graduate students explores stochastic control theory in terms of analysis, parametric optimization, and optimal stochastic control. Limited to linear systems with quadratic criteria, it covers discrete time as well as continuous time systems. The first three chapters provide motivation and background material on stochastic processes, followed by an analysis of dynamical systems with inputs of stochastic processes. A simple version...

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