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Discrete-Time Stochastic Control and Dynamic Potential Games David González-Sánchez, Onésimo Hernández-Lerma, 2013-09-20 There are several techniques to study noncooperative dynamic games such as dynamic programming and the maximum principle also called the Lagrange method It turns out however that one way to characterize dynamic potential games requires to analyze inverse optimal control problems and it is here where the Euler equation approach comes in because it is particularly well suited to solve inverse problems Despite the importance of dynamic potential games there is no systematic study about them This monograph is the first attempt to provide a systematic self contained presentation of stochastic dynamic potential games

Discrete-Time Stochastic Control and Dynamic Potential Games David Gonzalez-Sanchez, Onesimo Hernandez-Lerma, 2013-10-31

Stochastic Control in Discrete and Continuous Time Atle Seierstad, 2008-11-11 This book contains an introduction to three topics in stochastic control discrete time stochastic control i e stochastic dynamic programming Chapter 1 piecewise deterministic control problems Chapter 3 and control of Ito diffusions Chapter 4 The chapters include treatments of optimal stopping problems An Appendix calls material from elementary probability theory and gives heuristic explanations of certain more advanced tools in probability theory The book will hopefully be of interest to students in several elds economics engineering operations research nance business mathematics In economics and business administration graduate students should readily be able to read it and the mathematical level can be suitable for advanced undergraduates in mathematics and science The prerequisites for reading the book are only a calculus course and a course in elementary probability Certain technical comments may demand a slightly better background As this book perhaps and hopefully will be read by readers with widely differing backgrounds some general advice may be useful Don t be put off if paragraphs comments or remarks contain material of a seemingly more technical nature that you don t understand Just skip such material and continue reading it will surely not be needed in order to understand the main ideas and results The presentation avoids the use of measure theory

An Introduction to Optimal Control Theory Onésimo Hernández-Lerma, Leonardo R. Laura-Guarachi, Saul Mendoza-Palacios, David González-Sánchez, 2023-02-21 This book introduces optimal control problems for large families of deterministic and stochastic systems with discrete or continuous time parameter These families include most of the systems studied in many disciplines including Economics Engineering Operations Research and Management Science among many others The main objective is to give a concise systematic and reasonably self contained presentation of some key topics in optimal control theory To this end most of the analyses are based on the dynamic programming DP technique This technique is applicable to almost all control problems that appear in theory and applications They include for instance finite and infinite horizon control problems in which the underlying dynamic system follows either a deterministic or stochastic difference or differential

equation In the infinite horizon case it also uses DP to study undiscounted problems such as the ergodic or long run average cost After a general introduction to control problems the book covers the topic dividing into four parts with different dynamical systems control of discrete time deterministic systems discrete time stochastic systems ordinary differential equations and finally a general continuous time MCP with applications for stochastic differential equations The first and second part should be accessible to undergraduate students with some knowledge of elementary calculus linear algebra and some concepts from probability theory random variables expectations and so forth Whereas the third and fourth part would be appropriate for advanced undergraduates or graduate students who have a working knowledge of mathematical analysis derivatives integrals and stochastic processes

Optimization, Control, and Applications of Stochastic Systems

,2012-09-12 **Stochastic Linear-Quadratic Optimal Control Theory: Differential Games and Mean-Field Problems**

Jingrui Sun,Jiongmin Yong,2020-06-29 This book gathers the most essential results including recent ones on linear quadratic optimal control problems which represent an important aspect of stochastic control It presents results for two player differential games and mean field optimal control problems in the context of finite and infinite horizon problems and discusses a number of new and interesting issues Further the book identifies for the first time the interconnections between the existence of open loop and closed loop Nash equilibria solvability of the optimality system and solvability of the associated Riccati equation and also explores the open loop solvability of mean filed linear quadratic optimal control problems Although the content is largely self contained readers should have a basic grasp of linear algebra functional analysis and stochastic ordinary differential equations The book is mainly intended for senior undergraduate and graduate students majoring in applied mathematics who are interested in stochastic control theory However it will also appeal to researchers in other related areas such as engineering management finance economics and the social sciences

Stochastic Controls Jiongmin Yong,Xun Yu Zhou,1999-06-22 As is well known Pontryagin s maximum principle and Bellman s dynamic programming are the two principal and most commonly used approaches in solving stochastic optimal control problems An interesting phenomenon one can observe from the literature is that these two approaches have been developed separately and independently Since both methods are used to investigate the same problems a natural question one will ask is the following Q What is the relationship between the maximum principle and dynamic programming in stochastic optimal controls There did exist some researches prior to the 1980s on the relationship between these two Nevertheless the results usually were stated in heuristic terms and proved under rather restrictive assumptions which were not satisfied in most cases In the statement of a Pontryagin type maximum principle there is an adjoint equation which is an ordinary differential equation ODE in the finite dimensional deterministic case and a stochastic differential equation SDE in the stochastic case The system consisting of the adjoint equation the original state equation and the maximum condition is referred to as an extended Hamiltonian system On the other hand in Bellman s dynamic programming there is a partial differential equation PDE of first

order in the finite dimensional deterministic case and of second order in the stochastic case This is known as a Hamilton Jacobi Bellman HJB equation

Stochastic Optimal Control in Infinite Dimension Giorgio Fabbri, Fausto Gozzi, Andrzej Święch, 2017-06-22 Providing an introduction to stochastic optimal control in infinite dimension this book gives a complete account of the theory of second order HJB equations in infinite dimensional Hilbert spaces focusing on its applicability to associated stochastic optimal control problems It features a general introduction to optimal stochastic control including basic results e.g. the dynamic programming principle with proofs and provides examples of applications A complete and up to date exposition of the existing theory of viscosity solutions and regular solutions of second order HJB equations in Hilbert spaces is given together with an extensive survey of other methods with a full bibliography In particular Chapter 6 written by M Fuhrman and G Tessitore surveys the theory of regular solutions of HJB equations arising in infinite dimensional stochastic control via BSDEs The book is of interest to both pure and applied researchers working in the control theory of stochastic PDEs and in PDEs in infinite dimension Readers from other fields who want to learn the basic theory will also find it useful The prerequisites are standard functional analysis the theory of semigroups of operators and its use in the study of PDEs some knowledge of the dynamic programming approach to stochastic optimal control problems in finite dimension and the basics of stochastic analysis and stochastic equations in infinite dimensional spaces

Optimal Control of Discrete Time Stochastic Systems C. Striebel, 2012-02-29

Optimal Control of Discrete Time Stochastic Systems Charlotte Striebel, 1975

Discrete-Time Optimal Control and Games on Large Intervals Alexander J. Zaslavski, 2017-04-03 Devoted to the structure of approximate solutions of discrete time optimal control problems and approximate solutions of dynamic discrete time two player zero sum games this book presents results on properties of approximate solutions in an interval that is independent lengthwise for all sufficiently large intervals Results concerning the so called turnpike property of optimal control problems and zero sum games in the regions close to the endpoints of the time intervals are the main focus of this book The description of the structure of approximate solutions on sufficiently large intervals and its stability will interest graduate students and mathematicians in optimal control and game theory engineering and economics This book begins with a brief overview and moves on to analyze the structure of approximate solutions of autonomous nonconcave discrete time optimal control Lagrange problems Next the structures of approximate solutions of autonomous discrete time optimal control problems that are discrete time analogs of Bolza problems in calculus of variations are studied The structures of approximate solutions of two player zero sum games are analyzed through standard convexity concavity assumptions Finally turnpike properties for approximate solutions in a class of nonautonomous dynamic discrete time games with convexity concavity assumptions are examined

Linear, Convex, Undiscounted, Discrete-time Stochastic Control and Dynamic Programming R. Hartley, 1979

Discrete-time Stochastic Systems Torsten Söderström, 2012-12-06 This comprehensive introduction to the estimation and control of dynamic stochastic systems provides complete derivations of key

results The second edition includes improved and updated material and a new presentation of polynomial control and new derivation of linear quadratic Gaussian control Stochastic Control of Hereditary Systems and Applications Mou-Hsiung Chang, 2008-01-03 This research monograph develops the Hamilton Jacobi Bellman HJB theory via the 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 unbounded but fading memory These equations represent a class of infinite dimensional stochastic systems that become increasingly important and have wide range of applications in physics chemistry biology engineering and economics finance The wide applicability of these systems is due to the fact that the reaction of real world systems to exogenous effects signals is never instantaneous and it needs some time that can be translated into a mathematical language by some delay terms Therefore to describe these delayed effects the drift and diffusion coefficients of these stochastic equations depend not only on the current state but also explicitly on the past history of the state variable The theory developed herein extends the infinite dimensional HJB theory of controlled diffusion processes to its infinite dimensional counterpart for controlled SHDEs in which a certain infinite dimensional Banach space or Hilbert space is critically involved in order to account for the bounded or unbounded memory Another type of infinite dimensional HJB theory that is not treated in this monograph but arises from real world application problems can often be modeled by controlled stochastic partial differential equations Although they are both infinite dimensional in nature and are both in the infancy of their developments the SHDE exhibits many characteristics that are not in common with stochastic partial differential equations Consequently the HJB theory for controlled SHDEs is parallel to and cannot be treated as a subset of the theory developed for controlled stochastic partial differential equations *Finite Approximations in Discrete-Time Stochastic Control* Naci Saldi, Tamás Linder, Serdar Yüksel, 2018-05-11 In a unified form this monograph presents fundamental results on the approximation of centralized and decentralized stochastic control problems with uncountable state measurement and action spaces It demonstrates how quantization provides a system independent and constructive method for the reduction of a system with Borel spaces to one with finite state measurement and action spaces In addition to this constructive view the book considers both the information transmission approach for discretization of actions and the computational approach for discretization of states and actions Part I of the text discusses Markov decision processes and their finite state or finite action approximations while Part II builds from there to finite approximations in decentralized stochastic control problems This volume is perfect for researchers and graduate students interested in stochastic controls With the tools presented readers will be able to establish the convergence of approximation models to original models and the methods are general enough that researchers can build corresponding approximation results typically with no additional assumptions General Pontryagin-Type Stochastic Maximum Principle and Backward Stochastic Evolution Equations in Infinite Dimensions Qi Lü, Xu Zhang, 2014-06-02 The classical Pontryagin maximum principle addressed to deterministic finite dimensional control

systems is one of the three milestones in modern control theory The corresponding theory is by now well developed in the deterministic infinite dimensional setting and for the stochastic differential equations However very little is known about the same problem but for controlled stochastic infinite dimensional evolution equations when the diffusion term contains the control variables and the control domains are allowed to be non convex Indeed it is one of the longstanding unsolved problems in stochastic control theory to establish the Pontryagin type maximum principle for this kind of general control systems this book aims to give a solution to this problem This book will be useful for both beginners and experts who are interested in optimal control theory for stochastic evolution equations

Chance and decision. Stochastic control in discrete time Jerzy Zabczyk, 1996-10-01 Mathematical theory of discrete time decision processes also known as stochastic control is based on two major ideas backward induction and conditioning It has a large number of applications in almost all branches of the natural sciences The aim of these notes is to give a self contained introduction to this theory and its applications Our intention was to give a global and mathematically precise picture of the subject and present well motivated examples We cover systems with complete or partial information as well as with complete or partial observation We have tried to present in a unified way several topics such as dynamic programming equations stopping problems stabilization Kalman Bucy filter linear regulator adaptive control and option pricing The notes discuss a large variety of models rather than concentrate on general existence theorems

Stochastic and Differential Games Martino Bardi, T.E.S. Raghavan, T. Parthasarathy, 1999-06 The theory of two person zero sum differential games started at the beginning of the 1960s with the works of R Isaacs in the United States and L S Pontryagin and his school in the former Soviet Union Isaacs based his work on the Dynamic Programming method He analyzed many special cases of the partial differential equation now called Hamilton Jacobi Isaacs briefly HJI trying to solve them explicitly and synthesizing optimal feedbacks from the solution He began a study of singular surfaces that was continued mainly by J Breakwell and P Bernhard and led to the explicit solution of some low dimensional but highly nontrivial games a recent survey of this theory can be found in the book by J Lewin entitled Differential Games Springer 1994 Since the early stages of the theory several authors worked on making the notion of value of a differential game precise and providing a rigorous derivation of the HJI equation which does not have a classical solution in most cases we mention here the works of W Fleming A Friedman see his book Differential Games Wiley 1971 P P Varaiya E Roxin R J Elliott and N J Kalton N N Krasovskii and A I Subbotin see their book Positional Differential Games Nauka 1974 and Springer 1988 and L D Berkovitz A major breakthrough was the introduction in the 1980s of two new notions of generalized solution for Hamilton Jacobi equations namely viscosity solutions by M G Crandall and P L

Numerical Methods for Stochastic Control Problems in Continuous Time Harold J. Kushner, Paul Dupuis, 2001 The required background is surveyed and there is an extensive development of methods of approximation and computational algorithms The book is written on two levels algorithms and applications and mathematical proofs Thus the ideas should be very

accessible to a broad audience BOOK JACKET *Optimal Stochastic Control, Stochastic Target Problems, and Backward SDE* Nizar Touzi, 2014-10-15 This book collects some recent developments in stochastic control theory with applications to financial mathematics We first address standard stochastic control problems from the viewpoint of the recently developed weak dynamic programming principle A special emphasis is put on the regularity issues and in particular on the behavior of the value function near the boundary We then provide a quick review of the main tools from viscosity solutions which allow to overcome all regularity problems We next address the class of stochastic target problems which extends in a nontrivial way the standard stochastic control problems Here the theory of viscosity solutions plays a crucial role in the derivation of the dynamic programming equation as the infinitesimal counterpart of the corresponding geometric dynamic programming equation The various developments of this theory have been stimulated by applications in finance and by relevant connections with geometric flows Namely the second order extension was motivated by illiquidity modeling and the controlled loss version was introduced following the problem of quantile hedging The third part specializes to an overview of Backward stochastic differential equations and their extensions to the quadratic case

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