

**Stochastic
Control
of Partially
Observable Systems**

A. BENSOUSSAN

Stochastic Control Of Partially Observable Systems

Jiongmin Yong, Xun Yu Zhou



Stochastic Control Of Partially Observable Systems:

Stochastic Control of Partially Observable Systems Alain Bensoussan, 1992-08-13 These systems play an important role in many applications

Stochastic Control Theory Makiko Nisio, 2014-11-27 This book offers a systematic introduction to the optimal stochastic control theory via the dynamic programming principle which is a powerful tool to analyze control problems First we consider completely observable control problems with finite horizons Using a time discretization we construct a nonlinear semigroup related to the dynamic programming principle DPP whose generator provides the Hamilton Jacobi Bellman HJB equation and we characterize the value function via the nonlinear semigroup besides the viscosity solution theory When we control not only the dynamics of a system but also the terminal time of its evolution control stopping problems arise This problem is treated in the same frameworks via the nonlinear semigroup Its results are applicable to the American option price problem Zero sum two player time homogeneous stochastic differential games and viscosity solutions of the Isaacs equations arising from such games are studied via a nonlinear semigroup related to DPP the min max principle to be precise Using semi discretization arguments we construct the nonlinear semigroups whose generators provide lower and upper Isaacs equations Concerning partially observable control problems we refer to stochastic parabolic equations driven by colored Wiener noises in particular the Zakai equation The existence and uniqueness of solutions and regularities as well as It s formula are stated A control problem for the Zakai equations has a nonlinear semigroup whose generator provides the HJB equation on a Banach space The value function turns out to be a unique viscosity solution for the HJB equation under mild conditions This edition provides a more generalized treatment of the topic than does the earlier book *Lectures on Stochastic Control Theory* ISI Lecture Notes 9 where time homogeneous cases are dealt with Here for finite time horizon control problems DPP was formulated as a one parameter nonlinear semigroup whose generator provides the HJB equation by using a time discretization method The semigroup corresponds to the value function and is characterized as the envelope of Markovian transition semigroups of responses for constant control processes Besides finite time horizon controls the book discusses control stopping problems in the same frameworks

Stochastic Controls Jiongmin Yong, Xun Yu Zhou, 2012-12-06 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

Partially Observable Linear Systems Under Dependent Noises Agamirza E. Bashirov, 2012-12-06 Noise is a rich concept playing an underlying role in human activity Consideration of the noise phenomenon in arts and sciences respectively makes the distinction between both domains more obvious Artists create deliberate noise the masterpieces of literature music modern fine art etc are those where a clear idea traditionally related to such concepts as love is presented under a skilful veil of deliberate noise On the contrary sciences fight against noise a scientific discovery is a law of nature extracted from a noisy medium and refined This book discusses the methods of fighting against noise It can be regarded as a mathematical view of specific engineering problems with known and new methods of control and estimation in noisy media The main feature of this book is the investigation of stochastic optimal control and estimation problems with the noise processes acting dependently on the state or signal and observation systems While multiple early and recent findings on the subject have been obtained and challenging problems remain to be solved this subject has not yet been dealt with systematically nor properly investigated The discussion is given for infinite dimensional systems but within the linear quadratic framework for continuous and finite time horizon In order to make this book self contained some background material is provided Consequently the target readers of this book are both applied mathematicians and theoretically oriented engineers who are designing new technology as well as students of the related branches The book may also be used as a reference manual in that part of functional analysis that is needed for problems of infinite dimensional linear systems theory

Partially Observed Markov Decision Processes Vikram Krishnamurthy, 2016-03-21 Covering formulation algorithms and structural results and linking theory to real world applications in controlled sensing including social learning adaptive radars and sequential detection this book focuses on the conceptual foundations of partially observed Markov decision processes POMDPs It emphasizes structural results in stochastic dynamic programming enabling graduate students and researchers in engineering operations research and economics to understand the underlying unifying themes without getting weighed down by mathematical technicalities Bringing together research from across the literature the book provides an introduction to nonlinear filtering followed by a systematic development of stochastic dynamic programming lattice programming and reinforcement learning for POMDPs Questions addressed in the book include when does a POMDP have a threshold optimal policy When are myopic policies optimal How do local and global decision makers interact in adaptive decision making in multi agent social learning where there is herding and data incest And how can sophisticated radars and sensors adapt their sensing in real time

Partial Differential Equations: Theory, Control and Approximation Philippe G. Ciarlet, Tatsien Li, Yvon

Maday,2013-11-29 This book collects papers mainly presented at the International Conference on Partial Differential Equations Theory Control and Approximation May 28 to June 1 2012 in Shanghai in honor of the scientific legacy of the exceptional mathematician Jacques Louis Lions The contributors are leading experts from all over the world including members of the Academies of Sciences in France the USA and China etc and their papers cover key fields of research e g partial differential equations control theory and numerical analysis that Jacques Louis Lions created or contributed so much to establishing

Advances in Stochastic Structural Dynamics W. Q. Zhu,2003-05-13 Collection of technical papers presented at the 5th International Conference on Stochastic Structural Dynamics SSD03 in Hangzhou China during May 26 28 2003 Topics include direct transfer substructure method for random response analysis generation of bounded stochastic processes and sample path behavior of Gaussian processes

Linear Matrix Inequalities in System and Control Theory Stephen Boyd,Laurent El Ghaoui,Eric Feron,Venkataramanan Balakrishnan,1994-01-01 In this book the authors reduce a wide variety of problems arising in system and control theory to a handful of convex and quasiconvex optimization problems that involve linear matrix inequalities These optimization problems can be solved using recently developed numerical algorithms that not only are polynomial time but also work very well in practice the reduction therefore can be considered a solution to the original problems This book opens up an important new research area in which convex optimization is combined with system and control theory resulting in the solution of a large number of previously unsolved problems

Optimal Control Theory Suresh P. Sethi,2022-01-03 This new 4th edition offers an introduction to optimal control theory and its diverse applications in management science and economics It introduces students to the concept of the maximum principle in continuous as well as discrete time by combining dynamic programming and Kuhn Tucker theory While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations encountered in business and economics It applies optimal control theory to the functional areas of management including finance production and marketing as well as the economics of growth and of natural resources In addition it features material on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework Exercises are included in each chapter while the answers to selected exercises help deepen readers understanding of the material covered Also included are appendices of supplementary material on the solution of differential equations the calculus of variations and its ties to the maximum principle and special topics including the Kalman filter certainty equivalence singular control a global saddle point theorem Sethi Skiba points and distributed parameter systems Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as the foundation for the book in which the author applies it to business management problems developed from his own research and classroom instruction The new edition has been refined and updated making it a valuable resource for graduate courses on applied optimal control theory but also for financial and industrial engineers economists and operational

researchers interested in applying dynamic optimization in their fields **An Introduction to Optimal Control of FBSDE with Incomplete Information** Guangchen Wang,Zhen Wu,Jie Xiong,2018-05-16 This book focuses on maximum principle and verification theorem for incomplete information forward backward stochastic differential equations FBSDEs and their applications in linear quadratic optimal controls and mathematical finance Lots of interesting phenomena arising from the area of mathematical finance can be described by FBSDEs Optimal control problems of FBSDEs are theoretically important and practically relevant A standard assumption in the literature is that the stochastic noises in the model are completely observed However this is rarely the case in real world situations The optimal control problems under complete information are studied extensively Nevertheless very little is known about these problems when the information is not complete The aim of this book is to fill this gap This book is written in a style suitable for graduate students and researchers in mathematics and engineering with basic knowledge of stochastic process optimal control and mathematical finance

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