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David González-Sánchez
Onésimo Hernández-Lerma

Discrete-Time Stochastic Control and Dynamic Potential Games

The Euler-Equation Approach

Springer

Discrete Time Stochastic Control And Dynamic Potential Games The Euler Equation Approach Springerbriefs In Mathematics

Qi Lü,Xu Zhang

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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 terministic 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 mathem ics 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 diff ing 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 **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 *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

Stochastic Control of Hereditary Systems and Applications Mou-Hsiung Chang,2008-01-03 ThisresearchmonographdevelopstheHamilton Jacobi Bellman HJB theory viathedynamicprogrammingprincipleforaclassofoptimalcontrolproblems for stochastic hereditary di erential equations SHDEs driven by a standard Brownian motion and with a bounded or an unbounded but fading m ory These equations represent a class of in nite dimensional stochastic s tems that become increasingly important and have wide range of applications in physics chemistry biology engineering and economics nance The wide applicability of these systems is due to the fact that the reaction of re world systems to exogenous e ects signals is never instantaneous and it needs some time time that can be translated into a mathematical language by some delay terms Therefore to describe these delayed e ects the drift and di usion coe cients 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 nite dimensional HJB theory of controlled di usion processes to its in nite dimensional counterpart for c trolledSHDEsinwhichacertainin nite dimensionalBanachspaceorHilbert space is critically involved in order to account for the bounded or unbounded memory Another type of in nite 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 di erential equations Although they are both in nite 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 di erential equations Consequently the HJB theory for controlled SHDEs is parallel to and cannot betreated as a subset of the theory developed for controlled stochastic partial di erential equations *Optimal Control of Discrete Time Stochastic Systems* C. Striebel,2012-02-29 *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 nonautonomic dynamic discrete time games with convexity concavity assumptions are examined 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 fol lowing Q What is the relationship betwccn the maximum principlc and dy namic programming in stochastic optimal controls There did exist some researches prior to the 1980s on the relationship between these two Nevertheless the results usually werestated 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 equa tion 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 or der 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,2018-09-09 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* Charlotte Striebel,1975

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 *General Pontryagin-Type Stochastic Maximum Principle and Backward Stochastic Evolution Equations in Infinite Dimensions* Qi Lü,Xu Zhang,2014-06-24 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 **Linear, Convex, Undiscounted, Discrete-time**

Stochastic Control and Dynamic Programming R. Hartley,1979 ,1978

Stochastic optimal control : the discrete time case

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