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STOCHASTIC CONTROL IN DISCRETE AND CONTINUOUS TIME (HARDBACK)



Springer-Verlag New York Inc., United States, 2009. Hardback. Condition: New. 2009. Language: English . Brand New Book. 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...

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- Released at 2009



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