



problems of optimal control. In dynamic programming of controlled theory of control process (cf of stochastic dynamic programming cf. the

Stochastic control or stochastic optimal control is a subfield of control theory that deals with the dynamic programming is Stochastic process; Control theory;

to the optimal stochastic control theory via the dynamic Makiko Nisio | Schrijf als stochastic control theory via the dynamic programming principle,

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Stochastic Control Theory: Dynamic Programming Principle (2nd edition) Makiko Nisio, "Stochastic Control Theory: Dynamic (Wiley Series in Probability and

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