

OPTIMAL CONTROL AND DIFFERENTIAL GAMES

ESSAYS IN HONOR OF STEFFEN JØRGENSEN

EDITED BY
GEORGES ZACCOUR

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Dietmar G. Maringer

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Optimal Control and Differential Games Georges Zaccour,2012-12-06 Optimal control and differential games continue to attract strong interest from researchers interested in dynamical problems and models in management science This volume explores the application of these methodologies to new as well as to classical decision problems in management sciences and economics In Part I optimal control and dynamical systems approaches are used to analyze problems in areas such as monetary policy pollution control relationship marketing drug control debt financing and ethical behavior In Part II differential games are applied to problems such as oligopolistic competition common resource management spillovers in foreign direct investments marketing channels incentive strategies and the computation of Markov perfect Nash equilibria Optimal Control and Differential Games is an excellent reference for researchers and graduate students covering a wide range of emerging and revisited problems in management science

Portfolio Management with Heuristic

Optimization Dietmar G. Maringer,2006-07-02 Portfolio Management with Heuristic Optimization consist of two parts The first part Foundations deals with the foundations of portfolio optimization its assumptions approaches and the limitations when traditional optimization techniques are to be applied In addition the basic concepts of several heuristic optimization techniques are presented along with examples of how to implement them for financial optimization problems The second part Applications and Contributions consists of five chapters covering different problems in financial optimization the effects of linear proportional and combined transaction costs together with integer constraints and limitations on the initial endowment to be invested the diversification in small portfolios the effect of cardinality constraints on the Markowitz efficient line the effects and hidden risks of Value at Risk when used the relevant risk constraint the problem factor selection for the Arbitrage Pricing Theory

Books In Print 2004-2005 Ed Bowker Staff,Staff Bowker, Ed,2004 **Books in Print Supplement** ,2002 *Optimal Control and Differential Games* Lev Semenovich Pontryagin,1990 **Sufficiency**

Conditions in Optimal Control and Differential Games Harold Lenn Stalford,1900 Stability, Control and Differential Games Alexander Tarasyev,Vyacheslav Maksimov,Tatiana Filippova,2020-05-29 This book presents the proceedings of the International Conference Stability Control Differential Games SCDG2019 September 16 20 2019 Yekaterinburg Russia organized by the Krasovskii Institute of Mathematics and Mechanics of the Ural Branch of the Russian Academy of Sciences Discussing the latest advances in the theory of optimal control stability theory and differential games it also demonstrates the application of new techniques and numerical algorithms to solve problems in robotics mechatronics power and energy systems economics and ecology Further the book includes fundamental results in control theory stability theory and differential games presented at the conference as well as a number of chapters focusing on novel approaches in solving important applied problems in control and optimization Lastly it evaluates recent major accomplishments and forecasts developments in various up and coming areas such as hybrid systems model predictive control Hamilton Jacobi equations and

advanced estimation algorithms [Differential Games and Control Theory Iii](#) Pan-Tai Liu,2020-12-17 This book is based on the Third Kingston Conference on Differential Games and Control Theory held at the University of Rhode Island June 5 8 1978 It deals with deterministic systems and stochastic systems and is helpful for the researchers in applied mathematics

Optimal Control and Differential Games Herbert Dawid,1999 [Differential Games and Control Theory Iii](#) Pan-Tai Liu,Emilio O. Roxin,1979-04-01 This book is based on the Third Kingston Conference on Differential Games and Control Theory held at the University of Rhode Island June 5 8 1978 It deals with deterministic systems and stochastic systems and is helpful for the researchers in applied mathematics

Applications of Differential Games to Optimal Control Systems

Joe Walter Westfield,1969 **Optimal Control Problems and Differential Games with Time Delays** William John Palm,1900 [On a Certain Penalty Method in Optimal Control and Differential Games](#) Ronald J. Stern,1972 **Sufficient Conditions in the Theory of Optimal Control and Differential Games** Thomas George Hack,19?? **Optimal Adaptive Control and Differential Games by Reinforcement Learning Principles** Draguna L. Vrabie,Draguna Vrabie,Kyriakos G. Vamvoudakis,Frank L. Lewis,2013 The book reviews developments in the following fields optimal adaptive control online differential games reinforcement learning principles and dynamic feedback control systems

Introduction to Differential Games and Control Theory

V. N. Lagunov,1985 [Differential Games of Pursuit](#) Leon A. Petrosjan,1993 The classical optimal control theory deals with the determination of an optimal control that optimizes the criterion subjects to the dynamic constraint expressing the evolution of the system state under the influence of control variables If this is extended to the case of multiple controllers also called players with different and sometimes conflicting optimization criteria payoff function it is possible to begin to explore differential games Zero sum differential games also called differential games of pursuit constitute the most developed part of differential games and are rigorously investigated In this book the full theory of differential games of pursuit with complete and partial information is developed Numerous concrete pursuit evasion games are solved life line games simple pursuit games etc and new time consistent optimality principles in the n person differential game theory are introduced and investigated

Dynamic Optimization and Differential Games

Terry L. Friesz,2010-08-20 Dynamic Optimization and Differential Games has been written to address the increasing number of Operations Research and Management Science problems that involve the explicit consideration of time and of gaming among multiple agents With end of chapter exercises throughout it is a book that can be used both as a reference and as a textbook It will be useful as a guide to engineers operations researchers applied mathematicians and social scientists whose work involves both the theoretical and computational aspects of dynamic optimization and differential games Included throughout the text are detailed explanations of several original dynamic and game theoretic mathematical models which are of particular relevance in today s technologically driven global economy revenue management oligopoly pricing production planning supply chain management dynamic traffic assignment and dynamic congestion pricing The book emphasizes

deterministic theory computational tools and applications associated with the study of dynamic optimization and competition in continuous time It develops the key results of deterministic continuous time optimal control theory from both the classical calculus of variations perspective and the more modern approach of infinite dimensional mathematical programming These results are then generalized for the analysis of differential variational inequalities arising in dynamic game theory for open loop environments Algorithms covered include steepest descent in Hilbert space gradient projection in Hilbert space fixed point methods and gap function methods **Differential Games** Rufus Isaacs,1975 **Numerical Methods for Optimal Control and Differential Games** Pierre Cardaliaguet,Marc Quincampoix,Patrick Saint-Pierre,1995

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