

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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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

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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

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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

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