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Chance and decision. Stochastic control in discrete time
Mathematical theory of discrete time decision processes, also known as stochastic control, is based on two major ideas: backward induction and conditioning.
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Stochastic Control in Insurance | Hanspeter Schmidli ...
Stochastic control is one of the methods being used to find optimal decision-making strategies in fields such
Stochastic Control in Discrete Time.
Stochastic control - Wikipedia
Stochastic control or stochastic In a discrete-time context, the decision the determinants of the change in wealth are usually the stochastic
Stability for Receding-horizon Stochastic Model Predictive ...
Stability for Receding-horizon Stochastic Model Predictive Control with Chance Constraints Consider a stochastic, discrete-time linear system x
Stochastic Economics | ScienceDirect
This chapter discusses the problems of stochastic control, decision rules under a stochastic on discrete and continuous stochastic models
Stochastic process - Wikipedia
which is a stochastic process in discrete time Probability theory has its origins in games of chance, Stochastic calculus, Stochastic control,
Optimal Covariance Control for Stochastic Systems Under ...

This work addresses the optimal covariance control problem for stochastic discrete-time linear with a decision discrete-time subject to chance

Stochastic programming - Wikipedia

EMP SP (Extended Mathematical Programming for Stochastic Programming) - a module of GAMS created to facilitate stochastic programming (includes keywords for parametric distributions, chance constraints and risk measures such as Value at risk and Expected shortfall).

Abstract: Stochastic Model Predictive Control with Bounded ...

434446 Stochastic Model Predictive Control with Bounded Inputs for linear discrete-time systems on Decision and Control.

At the Crossroads between Discrete Time Stochastic Control ...

Stochastic Multi-Stage Optimization At the Crossroads between Discrete Time Stochastic Control and Stochastic Programming. Multi-Agent Decision Problems.

A Probabilistic Particle Control Approximation of Chance ...

however limited to discrete decision spaces. In this paper we consider a discrete-time dynamic system chance constrained stochastic control problem: