

Impulsive control and quasi-variational inequalities.

Gauthier-Villars - Optimal Impulse Control When Control Actions Have Random Consequences



Description: -

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Callus (Botany)

Inequalities (Mathematics)

Calculus of variations.

Stochastic processes.

Control theory. Impulsive control and quasi-variational inequalities.

-Impulsive control and quasi-variational inequalities.

Notes: Translation of, Controle impulsif et inéquations quasi-variationnelles.

This edition was published in 1984



Filesize: 18.29 MB

Tags: [\[PDF\]](#) [#Existence](#) [#and](#) [#uniqueness](#) [#of](#) [#viscosity](#) [#solutions](#) [#for](#) [#QVI](#) [#associated](#) [#with](#) [#impulse](#) [#control](#) [#of](#) [#jump](#)

Singular control and impulse control: A common approach

She is concerned to maximize the value function of her lease agreement over a finite time. Finite variation means that the number of switching decisions must be finite almost surely. .

[PDF] Existence and uniqueness of viscosity solutions for QVI associated with impulse control of jump

Noor, MA: Some recent advances in variational inequalities, part II: other concepts. Control of Kalman-like filters using impulse and continuous feedback design. The article ends with comments and remarks concerning other problems and extensions.

[PDF] A Zero

We provide estimates on the rate of convergence for approximation schemes for Bellman equations associated with optimal stopping of controlled diffusion processes. Soner, Controlled Markov processes and viscosity solutions.

Singular control and impulse control: A common approach

The algorithm draws on techniques from bounding and approximation methods as well as sampling-based approaches. Mixed behavior network equilibria and quasi-variational inequalities.

The noncoercive quasi

These strategies lead to obtain the following numerical methods: 1. However, other analytic approaches of the characterization of the optimal cost are possible and in general are more convenient for the applications. On a variational inequality for the Navier-Stokes operator with variable viscosity.

Related Books

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