

Neural Network solutions to Witsenhausen problem

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Abstract—Witsenhausen problem is a counterexample to a natural conjecture that in a system with linear dynamics, Gaussian disturbance, and quadratic cost, affine control laws are optimal to minimize the cost.

1. Introduction

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2. Conclusion

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Acknowledgments

The authors would like to thank...

References

- [1] H. Kopka and P. W. Daly, *A Guide to L^AT_EX*, 3rd ed. Harlow, England: Addison-Wesley, 1999.