

William Liaw

Your title goes here

Thesis submitted for the degree of Master of
Science to the School of Engineering.

Palaiseau
2024

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Thesis submitted for the degree of Master of
Science to the School of Engineering.

Concentration Field:
Systems Engineering (example)

Advisor:
Prof. Dr. advisor name

Palaiseau
2024

To my family

ACKNOWLEDGMENT

I thank all the people who...

SUMMARY

Neste trabalho, estudamos o problema...

Palavras-chave: Controle estocástico. Sistemas lineares. Controle ótimo. Variância máxima. Otimização de carteiras de investimento.

ABSTRACT

In this work we study the...

Keywords: Stochastic control. Linear systems. Optimal control. Maximum variance. Portfolio optimization.

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LIST OF SYMBOLS

$\Delta(h)$ Assinatura diádica

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1 INTRODUCTION

Here you should give the context, justifications...

Do yourself a favor and follow the structure guidelines in the file *Research_structure_guidelines*. It should make your life easier.

In this template I will leave examples on how to cite, reference chapters, tables, figures, use math symbols along the text, write equations, label them for further referencing, use cases in equations, write tables, include figures, use special math formatting and symbols, use proof environments for theorems, matrix environments, etc. Remember to build the main file *thesis_main.tex* to visualize the updated pdf.

Example of how to reference a chapter: This dissertation is structured in... chapters. In Chapter 2 we present a ...

(RAMI et al., 2001)

2 LITERATURE REVIEW

3 METHODOLOGY

Introduction here...

4 RESULTS

5 CONCLUSION

In this work we have considered ...

REFERENCES

RAMI, M. A. et al. Solvability and asymptotic behavior of generalized riccati equations arising in indefinite stochastic lq controls. **IEEE Transactions on Automatic Control**, v. 46, p. 428–440, 2001.

A NUMERICAL DATA OF SIMULATIONS

Example of long tables that cross pages.

Table 1: System's output for all scenarios.

Time	Scenario 1	Scenario 2	Scenario 3	Scenario 4
1	1.3	1.2	1.1	1.0
2	2.4	1.9	1.6	1.0
3	3.7	2.8	2.1	1.1
4	5.2	3.7	2.7	1.2
5	6.7	4.7	3.4	1.2
6	8.2	5.7	4.0	1.3
7	9.7	6.7	4.6	1.3
8	11.1	7.6	5.2	1.4
9	12.4	8.4	5.7	1.4
10	13.6	9.2	6.2	1.4
11	14.7	9.9	6.7	1.5
12	15.7	10.6	7.1	1.5
13	16.7	11.2	7.5	1.5
14	17.5	11.7	7.8	1.5
15	18.3	12.2	8.1	1.6
16	18.9	12.7	8.4	1.6
17	19.5	13.1	8.6	1.6
18	20.0	13.4	8.9	1.6
19	20.5	13.7	9.0	1.6
20	20.9	13.9	9.2	1.6

Source: Author.

Table 2: System's output variance for all scenarios.

Time	Scenario 1	Scenario 2	Scenario 3	Scenario 4
1	0.86	0.37	0.15	0.0007
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Time	Scenario 1	Scenario 2	Scenario 3	Scenario 4
2	3.54	1.50	0.60	0.003
3	6.19	2.62	1.05	0.005
4	8.25	3.49	1.40	0.007
5	9.58	4.05	1.62	0.008
6	10.21	4.32	1.73	0.009
7	10.30	4.36	1.74	0.009
8	9.97	4.22	1.69	0.008
9	9.37	3.96	1.58	0.008
10	8.58	3.63	1.45	0.007
11	7.70	3.25	1.30	0.007
12	6.78	2.87	1.15	0.006
13	5.87	2.48	0.99	0.005
14	5.01	2.12	0.85	0.004
15	4.20	1.78	0.71	0.004
16	3.48	1.47	0.59	0.003
17	2.84	1.20	0.48	0.002
18	2.28	0.97	0.39	0.002
19	1.81	0.77	0.31	0.002
20	1.42	0.60	0.24	0.001

Source: Author.

Table 3: Control policy for scenario A.

Time	CDI	EMBR3	ITUB4	PETR4	VALE5
0	-137.9	-24.9	87.1	9.8	66.9
1	-138.7	-21.8	88.5	15.5	57.8
2	-136.0	-20.0	87.3	17.4	53.6
3	-126.9	-18.2	82.3	17.4	49.1
4	-116.2	-16.5	76.4	17.0	44.5
5	-109.6	-15.5	72.9	16.3	42.6
6	-100.9	-14.3	68.3	15.6	39.6
7	-94.8	-13.3	65.1	14.8	37.8
8	-87.0	-12.0	60.9	14.2	35.0
9	-73.2	-11.0	53.5	12.5	30.6

Continued on next page

Time	CDI	EMBR3	ITUB4	PETR4	VALE5
10	-65.9	-10.0	49.4	11.5	28.5
11	-51.4	-9.2	41.5	9.6	24.2
12	-43.2	-8.4	37.0	8.3	22.0
13	-37.8	-7.2	34.1	7.9	19.7
14	-29.9	-6.4	29.7	6.9	17.2
15	-23.2	-5.4	25.9	6.1	14.8
16	-16.6	-4.6	22.2	5.2	12.8
17	-12.7	-3.9	20.0	4.7	11.4
18	-7.0	-3.3	16.8	3.9	9.7
19	-1.6	-2.7	13.7	3.3	7.7

Source: Author.

Table 4: Control policy for scenario B.

Time	CDI	EMBR3	ITUB4	PETR4	VALE5
0	-89.3	-16.2	56.6	6.4	43.5
1	-89.3	-14.0	57.2	10.2	37.1
2	-85.8	-12.9	55.4	11.0	34.2
3	-80.5	-11.8	52.6	11.1	31.5
4	-76.7	-11.1	50.5	11.0	30.0
5	-74.3	-10.3	49.4	11.0	28.9
6	-63.1	-9.4	43.2	9.7	25.4
7	-57.4	-8.6	40.2	9.2	23.3
8	-50.3	-7.9	36.3	8.4	21.1
9	-45.8	-7.2	33.9	7.9	19.5
10	-38.0	-6.6	29.6	6.7	17.4
11	-35.3	-5.8	28.2	6.6	16.3
12	-29.3	-5.3	25.0	5.8	14.4
13	-24.1	-4.6	22.0	5.2	12.7
14	-19.0	-4.2	19.2	4.3	11.4
15	-14.9	-3.6	17.0	3.9	9.9
16	-10.5	-3.1	14.4	3.3	8.5
17	-7.1	-2.6	12.6	3.0	7.2
18	-4.4	-2.1	11.0	2.6	6.2

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Time	CDI	EMBR3	ITUB4	PETR4	VALE5
19	-0.3	-1.7	8.7	2.1	4.9

Source: Author.