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Georges Zaccour



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Differential Games: A Concise Introduction Jiongmin Yong, 2014-12-05 This book uses a small volume to present the most basic results for deterministic two person differential games The presentation begins with optimization of a single function followed by a basic theory for two person games For dynamic situations the author first recalls control theory which is treated as single person differential games Then a systematic theory of two person differential games is concisely presented including evasion and pursuit problems zero sum problems and LQ differential games The book is intended to be self contained assuming that the readers have basic knowledge of calculus linear algebra and elementary ordinary differential equations The readership of the book could be junior senior undergraduate and graduate students with majors related to applied mathematics who are interested in differential games Researchers in some other related areas such as engineering social science etc will also find the book useful

Stochastic Linear-Quadratic Optimal Control Theory: Differential Games and Mean-Field Problems Jingrui Sun, Jiongmin Yong, 2020-06-29 This book gathers the most essential results including recent ones on linear quadratic optimal control problems which represent an important aspect of stochastic control It presents results for two player differential games and mean field optimal control problems in the context of finite and infinite horizon problems and discusses a number of new and interesting issues Further the book identifies for the first time the interconnections between the existence of open loop and closed loop Nash equilibria solvability of the optimality system and solvability of the associated Riccati equation and also explores the open loop solvability of mean field linear quadratic optimal control problems Although the content is largely self contained readers should have a basic grasp of linear algebra functional analysis and stochastic ordinary differential equations The book is mainly intended for senior undergraduate and graduate students majoring in applied mathematics who are interested in stochastic control theory However it will also appeal to

researchers in other related areas such as engineering management finance economics and the social sciences **Optimal Control and Differential Games** Georges Zaccour,2012-12-06 Optimal control and differential games continue to attract strong interest from researchers interested in dynamical problems and models in management science This volume explores the application of these methodologies to new as well as to classical decision problems in management sciences and economics In Part I optimal control and dynamical systems approaches are used to analyze problems in areas such as monetary policy pollution control relationship marketing drug control debt financing and ethical behavior In Part II differential games are applied to problems such as oligopolistic competition common resource management spillovers in foreign direct investments marketing channels incentive strategies and the computation of Markov perfect Nash equilibria Optimal Control and Differential Games is an excellent reference for researchers and graduate students covering a wide range of emerging and revisited problems in management science 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 II Emilio O. Roxin,1977 **Differential Games and Control Theory** ,1979 *Optimal Control and Viscosity Solutions of Hamilton-Jacobi-Bellman Equations* Martino Bardi,Italo Capuzzo-Dolcetta,2008-01-11 This softcover book is a self contained account of the theory of viscosity solutions for first order partial differential equations of Hamilton Jacobi type and its interplay with Bellman s dynamic programming approach to optimal control and differential games It will be of interest to scientists involved in the theory of optimal control of deterministic linear and nonlinear systems The work may be used by graduate students and researchers in control theory both as an introductory textbook and as an up to date reference book **Differential Games and Control Theory** Kingston Conference on Differential Games and Control Theory,1977 *Differential Games and Control Theory III* Pan-Tai Liu,Emilio O. Roxin,1979 **Differential Games and Control Theory II** Emilio O. Roxin,Pan-Tai Liu,Robert L. Sternberg,1977 **Optimal Control and Differential Games** Lev Semenovich Pontriagin,1990 A collection of 22 papers devoted to questions of optimal control theory and differential games providing an overview of current trends of research in

the area of control systems Numerous optimization methods are covered as well as necessary and sufficient conditions for optimality

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