

1. Record Nr.	UNICAMPANIAVAN0123826
Autore	Fabbri, Giorgio
Titolo	Stochastic Optimal Control in Infinite Dimension : Dynamic Programming and HJB Equations / Giorgio Fabbri, Fausto Gozzi, Andrzej wicz ; With a Contribution by Marco Fuhrman and Gianmario Tessitore
Pubbl/distr/stampa	Cham, : Springer, 2017
Titolo uniforme	Stochastic Optimal Control in Infinite Dimension
Descrizione fisica	xxiii, 916 p. ; 24 cm
Altri autori (Persone)	Gozzi, Fausto wicz, Andrzej
Soggetti	35R15 - PDEs on infinite-dimensional (e.g., function) spaces (= PDEs in infinitely many variables) [MSC 2020] 93E20 - Optimal stochastic control [MSC 2020] 49L20 - Dynamic programming in optimal control and differential games [MSC 2020] 49L25 - Viscosity solutions to Hamilton-Jacobi equations in optimal control and differential games [MSC 2020] 65Hxx - Nonlinear algebraic or transcendental equations [MSC 2020] 49Lxx - Hamilton-Jacobi theories [MSC 2020] 35Q93 - PDEs in connection with control and optimization [MSC 2020] 37L55 - Infinite-dimensional random dynamical systems; stochastic equations [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia