Record Nr. UNINA9910739432303321 Autore Kisielewicz M (Micha) Titolo Stochastic differential inclusions and applications // Micha Kisielewicz Pubbl/distr/stampa New York, : Springer, c2013 **ISBN** 1-4614-6756-X Edizione [1st ed. 2013.] Descrizione fisica 1 online resource (xvi, 282 pages) Springer Optimization and Its Applications;; Volume 80 Collana 519.23 Disciplina Soggetti Stochastic partial differential equations Stochastic processes Mathematics Differential equations Differential equations, Partial Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia "ISSN: 1931-6828." Note generali Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Preface -- List of Symbols -- 1. Stochastic Processes -- 2. Set-Valued Stochastic Processes -- 3. Set-Valued Stochastic Integrals -- 4. Stochastic Differential Inclusions -- 5. Viability Theory -- 6. Partial Differential Inclusions -- 7. Some Optimal Control Problems --Bibliography -- Subject Index. Sommario/riassunto Stochastic Differential Inclusions and Applications further develops the theory of stochastic functional inclusions and their applications. This self-contained volume is designed to systematically introduce the reader from the very beginning to new methods of the stochastic optimal control theory. The exposition contains detailed proofs and uses new and original methods to characterize the properties of stochastic functional inclusions that, up to the present time, have only been published recently by the author. The text presents recent and pressing issues in stochastic processes, control, differential games, and optimization that can be applied to finance, manufacturing, queueing networks, and climate control. The work is divided into seven chapters, with the first two, containing selected introductory material dealing with point- and set-valued stochastic processes. The final two chapters

are devoted to applications and optimal control problems. Written by

an award-winning author in the field of stochastic differential

inclusions and their application to control theory, this book is intended for students and researchers in mathematics and applications, particularly those studying optimal control theory. It is also highly relevant for students of economics and engineering. The book can also be used as a reference on stochastic differential inclusions. Knowledge of select topics in analysis and probability theory are required.

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