The robust maximum principle: theory and applications

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Abstrak

The book then presents its core material, which is a more robust maximum principle for both deterministic and stochastic systems. The results obtained have applications in production planning, reinsurance-dividend management, multi-model sliding mode control, and multi-model differential games. Using powerful new tools in optimal control theory, this book explores material that will be of great interest to post-graduate students, researchers, and practitioners in applied mathematics and engineering, particularly in the area of systems and control.