

Optimization, control, and applications of stochastic systems : in honor of Onesimo Hernandez-Lerma

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Abstrak

This volume provides a general overview of discrete- and continuous-time Markov control processes and stochastic games, along with a look at the range of applications of stochastic control and some of its recent theoretical developments. These topics include various aspects of dynamic programming, approximation algorithms, and infinite-dimensional linear programming. In all, the work comprises 18 carefully selected papers written by experts in their respective fields.