

STOCHASTIC OPTIMAL CONTROL THEORY WITH APPLICATION IN SELF TUNING CONTROL

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This book merges two major areas of control: the design of control systems and adaptive control. Original contributions are made in the polynomial approach to stochastic optimal control and the result

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The optimal control solution presented here is a specialization of the general theory derived in (Hunt, 1989) to the plant model Equation (2) and strictly-causal Stochastic optimal control theory with application in self ...

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[Stochastic control - Wikipedia](#)

Stochastic control or stochastic optimal control is a subfield of control theory that deals with the existence of uncertainty either in observations or in the noise that drives the evolution of the system. The system designer assumes, in a Bayesian probability-driven fashion, that random noise with known probability distribution affects the evolution and observation of the state variables. Stochastic control aims to design the time path of the controlled variables that performs the desired contr

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