

Differential Games

A Concise Introduction

Jiongmin Yong



World Scientific

Differential Games A Concise Introduction

R Sandford



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Differential games, 1970 Stochastic Linear-Quadratic Optimal Control Theory: Differential Games and Mean-Field Problems Jingrui Sun, Jiongmin Yong, 2020-06-29 This book gathers the most essential results including recent ones on linear quadratic optimal control problems which represent an important aspect of stochastic control It presents results for two player differential games and mean field optimal control problems in the context of finite and infinite horizon problems and discusses a number of new and interesting issues Further the book identifies for the first time the interconnections between the existence of open loop and closed loop Nash equilibria solvability of the optimality system and solvability of the associated Riccati equation and also explores the open loop solvability of mean field linear quadratic optimal control problems Although the content is largely self contained readers should have a basic grasp of linear algebra functional analysis and stochastic ordinary differential equations The book is mainly intended for senior undergraduate and graduate students majoring in applied mathematics who are interested in stochastic control theory However it will also appeal to researchers in other related areas such as engineering management finance economics and the social sciences

Essays on Pareto Optimality in Cooperative Games Yaning Lin, Weihai Zhang, 2022-09-21 The book focuses on Pareto optimality in cooperative games Most of the existing works focus on the

Pareto optimality of deterministic continuous time systems or for the regular convex LQ case To expand on the available literature we explore the existence conditions of Pareto solutions in stochastic differential game for more general cases In addition the LQ Pareto game for stochastic singular systems Pareto based guaranteed cost control for uncertain mean field stochastic systems and the existence conditions of Pareto solutions in cooperative difference game are also studied in detail Addressing Pareto optimality for more general cases and wider systems is one of the major features of the book making it particularly suitable for readers who are interested in multi objective optimal control Accordingly it offers a valuable asset for researchers engineers and graduate students in the fields of control theory and control engineering economics management science mathematics etc

Proceedings of the 2nd Aerospace Frontiers Conference (AFC 2025) Press of Acta Aero et Astro Sinica, 2025-10-30 This book includes original peer reviewed research papers from the 2nd Aerospace Frontiers Conference AFC 2025 held in Beijing China on Apr 11 14 2025 The topics covered include but are not limited to Overall Design and Autonomous Intelligence Technology of Intelligent Unmanned Aerial Vehicles Aerodynamics of Aerospace Vehicles New Aerospace Propulsion Systems Intelligent and Morphing Aircraft Technology Recent Advances and New Challenges in Aircraft Strength Technology Complexity Sciences in Aerospace Intelligent Control and Trajectory Planning of Aerospace Vehicles Frontiers in Low Altitude Traffic Intelligent Sensing and Processing of Aerospace Information Space Intelligent Control Technology Dynamics and Control of Space Unmanned Systems Lightweight Design and Evaluation in Aerospace Equipment making the book a valuable asset for researchers engineers and university students alike Applied

Mechanics Reviews, 1973 **Modeling, Stochastic Control, Optimization, and Applications** George Yin, Qing Zhang, 2019-07-16 This volume collects papers based on invited talks given at the IMA workshop in Modeling Stochastic Control Optimization and Related Applications held at the Institute for Mathematics and Its Applications University of Minnesota during May and June 2018 There were four week long workshops during the conference They are 1 stochastic control computation methods and applications 2 queueing theory and networked systems 3 ecological and biological applications and 4 finance and economics applications For broader impacts researchers from different fields covering both theoretically oriented and application intensive areas were invited to participate in the conference It brought together researchers from multi disciplinary communities in applied mathematics applied probability engineering biology ecology and networked science to review and substantially update most recent progress As an archive this volume presents some of the highlights of the workshops and collect papers covering a broad range of topics Controlled Markov Processes and Viscosity Solutions Wendell H. Fleming, Halil Mete Soner, 2006-02-04 This book is an introduction to optimal stochastic control for continuous time Markov processes and the theory of viscosity solutions It covers dynamic programming for deterministic optimal control problems as well as to the corresponding theory of viscosity solutions New chapters in this second edition introduce the role of stochastic optimal control in portfolio optimization and in pricing derivatives in

incomplete markets and two controller zero sum differential games

Reinforcement Learning for Optimal Feedback

Control Rushikesh Kamalapurkar, Patrick Walters, Joel Rosenfeld, Warren Dixon, 2018-05-10 Reinforcement Learning for Optimal Feedback Control develops model based and data driven reinforcement learning methods for solving optimal control problems in nonlinear deterministic dynamical systems In order to achieve learning under uncertainty data driven methods for identifying system models in real time are also developed The book illustrates the advantages gained from the use of a model and the use of previous experience in the form of recorded data through simulations and experiments The book's focus on deterministic systems allows for an in depth Lyapunov based analysis of the performance of the methods described during the learning phase and during execution To yield an approximate optimal controller the authors focus on theories and methods that fall under the umbrella of actor critic methods for machine learning They concentrate on establishing stability during the learning phase and the execution phase and adaptive model based and data driven reinforcement learning to assist readers in the learning process which typically relies on instantaneous input output measurements This monograph provides academic researchers with backgrounds in diverse disciplines from aerospace engineering to computer science who are interested in optimal reinforcement learning functional analysis and functional approximation theory with a good introduction to the use of model based methods The thorough treatment of an advanced treatment to control will also interest practitioners working in the chemical process and power supply industry

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