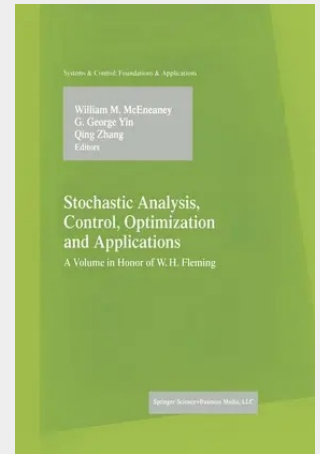


Stochastic Analysis, Control, Optimization and Applications

A Volume in Honor of W.H. Fleming

In view of Professor Wendell Fleming's many fundamental contributions, his profound influence on the mathematical and systems theory communities, his service to the profession, and his dedication to mathematics, we have invited a number of leading experts in the fields of control, optimization, and stochastic systems to contribute to this volume in his honor on the occasion of his 70th birthday. These papers focus on various aspects of stochastic analysis, control theory and optimization, and applications. They include authoritative expositions and surveys as well as research papers on recent and important issues. The papers are grouped according to the following four major themes: (1) large deviations, risk sensitive and Hoc control, (2) partial differential equations and viscosity solutions, (3) stochastic control, filtering and parameter estimation, and (4) mathematical finance and other applications. We express our deep gratitude to all of the authors for their invaluable contributions, and to the referees for their careful and timely reviews. We thank Harold Kushner for having graciously agreed to undertake the task of writing the foreword. Particular thanks go to H. Thomas Banks for his help, advice and suggestions during the entire preparation process, as well as for the generous support of the Center for Research in Scientific Computation. The assistance from the Birkhauser professional staff is also greatly appreciated.

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