Mitter / Moro

Nonlinear Filtering and Stochastic Control

Proceedings of the 3rd 1981 Session of the Centro Internazionale Matematico Estivo (CIME), Held at Cortona, July 1-10, 1981

Lectures on stochastic control.- Stochastic non linear filtering equations and semimartingales.- Stochastic partial differential equations connected with non-linear filtering.- Lectures on nonlinear filtering and stochastic control.- Equations of non-linear filtering; and application to stochastic control with partial observation.- On approximation methods for nonlinear filtering.- On weak convergence to random processes with boundary conditions.- How to discretize stochastic differential equations.

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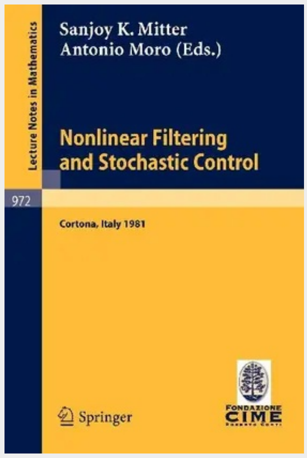

37,40 €
34,95 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783540119760
Medium: Buch
ISBN: 978-3-540-11976-0
Verlag: Springer
Erscheinungstermin: 01.01.1982
Sprache(n): Englisch
Auflage: 1. Auflage 1982
Serie: Lecture Notes in Mathematics
Produktform: Kartoniert
Gewicht: 476 g
Seiten: 302
Format (B x H): 155 x 235 mm