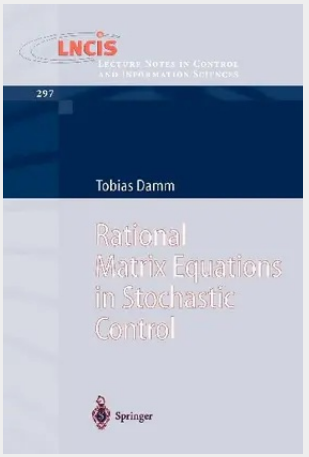
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Rational Matrix Equations in Stochastic Control

This book is the first comprehensive treatment of rational matrix equations in stochastic systems, including various aspects of the field, previously unpublished results and explicit examples. Topics include modelling with stochastic differential equations, stochastic stability, reformulation of stochastic control problems, analysis of the rational matrix equation and numerical solutions. Primarily a survey in character, this monograph is intended for researchers, graduate students and engineers in control theory and applied linear algebra.

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