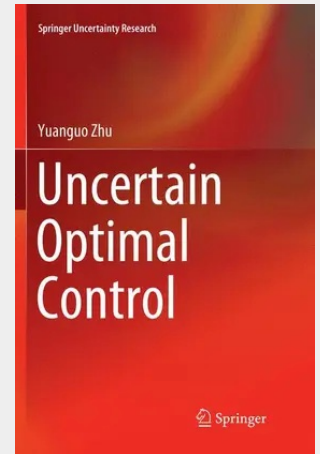


Uncertain Optimal Control

This book introduces the theory and applications of uncertain optimal control, and establishes two types of models including expected value uncertain optimal control and optimistic value uncertain optimal control. These models, which have continuous-time forms and discrete-time forms, make use of dynamic programming. The uncertain optimal control theory relates to equations of optimality, uncertain bang-bang optimal control, optimal control with switched uncertain system, and optimal control for uncertain system with time-delay. Uncertain optimal control has applications in portfolio selection, engineering, and games.

The book is a useful resource for researchers, engineers, and students in the fields of mathematics, cybernetics, operations research, industrial engineering, artificial intelligence, economics, and management science.

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