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Título: Linear-Quadratic Controls In Risk-Averse Decision Making

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Sinopsis

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Provides 'Statements of Statistical Optimal Control' which provide complete problem formulations composed of unique notations, terminologies, definitions and theorems?

Includes 'Problem Descriptions' in which basic assumptions related to the state space models are discussed?

Provides a complete description of statistical optimal control

??Linear-Quadratic Controls in Risk-Averse Decision Making cuts across control engineering (control feedback and decision optimization) and statistics (post-design performance analysis) with a common theme: reliability increase seen from the responsive angle of incorporating and engineering multi-level performance robustness beyond the long-run average performance into control feedback design and decision making and complex dynamic systems from the start. This monograph provides a complete description of statistical optimal control (also known as cost-cumulant control) theory. In control problems and topics, emphasis is primarily placed on major developments attained and explicit connections between mathematical statistics of performance appraisals and decision and control optimization. Chapter summaries shed light on the relevance of developed results, which makes this monograph suitable for graduate-level lectures in applied mathematics and electrical engineering with systems-theoretic concentration, elective study or a reference for interested readers, researchers, and graduate students who are interested in theoretical constructs and design principles for stochastic controlled systems.?

Content Level » Research

Keywords » Mayer problem - chi-squared random cost - cumulant-generating function - performance-measure statistics - risk-averse control feedback - stochastic linear systems

Related subjects » Computational Science & Engineering - Dynamical Systems & Differential Equations - Mathematics - Statistical Theory and Methods

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Management in Servo Systems. -5. Risk-Averse Control Problems in Model-Following Systems. -6. Incomplete Feedback Design in Model-Following Systems. -7. Reliable Control for Stochastic Systems with Low Sensitivity. -8. Output Feedback Control for Stochastic Systems with Low Sensitivity. -9. Epilogue. -Index.

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