OPTIMAL CONTROL PROBLEM FOR PROCESSES GIVEN BY MULTI-PARAMETER LINEAR STOCHASTIC DYNAMIC SYSTEM

YAKUP HACI
MUHAMMET CANDAN

CANAKKALE ONSEKIZ MART UNIVERSITY, CANAKKALE, TURKEY

Abstract. In this work, optimal control problem for processes represented by multi-parameter linear stochastic dynamic system is investigated (1) and (2). Also, for existence of optimal control and corresponding optimal trajectory, theorem of necessity and sufficiency condition for the considered problem is proven.

References

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