

The Robust Maximum Principle: Theory and Applications (Systems & Control: Foundations & Applications)

Vladimir G. Boltyanski, Alexander Poznyak



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Covering some of the key areas of optimal control theory (OCT), a rapidly expanding field, the authors use new methods to set out a version of OCT's more refined 'maximum principle.' The results obtained have applications in production planning, reinsurance-dividend management, multi-model sliding mode control, and multi-model differential games.

This book explores material that will be of great interest to post-graduate students, researchers, and practitioners in applied mathematics and engineering, particularly in the area of systems and control.

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