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The fundamental equation of dynamic programming is a nonlinear evolution equation for the value function. For controlled Markov diffusion processes, this becomes a nonlinear partial differential equation of second order, called a Hamilton-Jacobi-Bellman (HJB) equation. For controlled Markov diffusion processes on n - dimensional euclidean space, the dynamic programming equation becomes a nonlinear partial differential equation of . Controlled Markov processes and viscosity solutions of nonlinear evolution (Publications of the Scuola Normale Superiore) by Wendell H. Fleming () on jtfignorefoto.com *FREE* shipping on qualifying jtfignorefoto.comcturer: Edizioni della Normale. These notes are based on a series of lectures delivered at the Scuola Normale Superiore in March They are intended to explore some connections between the theory of control of Markov stochastic processes and certain classes of nonlinear evolution equations.

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