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Stochastic process - Wikipedia

Stochastic Optimal Control: The Discrete-Time Case Dimitri P. Bertsekas and Steven E. Shreve This book was originally published by Academic Press in 1978, and republished by Athena Scientific in 1996 in paperback form.

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Consider the following discrete-time Markovian switching system (MSS): $x_{k+1} = f_r(x_k; u_k)$ (1) Here, f_r is a discrete-time, time-homogeneous Markov chain taking values in a finite set $S = \{1, \dots, S\}$ with transition matrix $P = (p_{ij})_{2 \times S}$ and initial distribution $v = (v_1, \dots, v_S)$. We assume that $x_k \in \mathbb{R}^n$, $u_k \in \mathbb{R}^m$. The standing assumption valid throughout

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Clearly, Theorem 2 is a discrete generalization of Theorem 3.2 in from a stochastic differential equation to a stochastic

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discrete-time system subject to a Markov jump by defaulting that x_0 satisfy the same deterministic condition.

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that the well-posedness and the attainability of the LQ problem are equivalent.

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