

COLLOQUIUM

A Variational Approach to Stochastic Problems

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9-22-16

NECKERS 156 | TIME: 3:00PM

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ABSTRACT | www.math.siu.edu
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A relationship between optimal control and calculus of variations problems is exploited to investigate variational formulations of several stochastic problems, including Brownian bridge and the stochastic linear regulator problem. Computational approaches are presented.

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