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In this paper, which is a continuation of

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the discrete-time paper (Björk and Murgoci in Finance Stoch. 18:545–592, 2004), we study a class of continuous-time stochastic control problems which, in various ways, are time-inconsistent in the sense that they do not admit a Bellman optimality principle. We study these problems within a game-theoretic framework, and we look for Nash

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subgame ...

**On time-inconsistent stochastic
control in continuous time ...**

stochastic control|for studying RL
problems in continuous time and
space.2 Our main contribution is to
motivate and devise an "exploratory
formulation" for the state dynamics that

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captures repetitive learning under exploration in the continuous time limit. In RL, the notion of exploration is captured by randomizing actions.

Reinforcement Learning in Continuous Time and Space: A ...

Stochastic control or stochastic optimal control is a sub field of control theory

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that deals with the existence of uncertainty either in observations or in the noise that drives the evolution of the system. The system designer assumes, in a Bayesian probability-driven fashion, that random noise with known probability distribution affects the evolution and observation of the state variables.

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Stochastic control - Wikipedia

are concerned with optimal stochastic control. The general method of discussing these problems is Dynamic Programming. We have chosen to develop the subject in continuous time. In order to obtain correct results for nonlinear stochastic problems in

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continuous time it is essential that the
modern language and

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Huyên Pham (auth.) Stochastic optimization problems arise in decision-making problems under uncertainty, and

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Stochastic control is a very active area of research and new problem formulations and sometimes surprising applications appear regularly. We have

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chosen forms of the models which cover
the great bulk of the formulations of the
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problems which have appeared to date.

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in decision-making problems under

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This note explains the basics of stochastic calculus and control. More details can be found in Chang (2004), Shreve (2004), and references therein. The formal theory of stochastic calculus is hard, but its intuitive understanding and applications are manageable. 1 Brownian motion Let $(\Omega; \mathcal{F}; \mathbb{P})$ be a probability space. The discrete-time

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Stochastic Calculus and Control

stochastic control—for studying RL
problems in continuous time and space.
2 Our main contribution is to motivate
and devise an “exploratory formulation”
for the state dynamics

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1.1. DYNAMIC PROGRAMMING NSW 15 6
2 0 2 7 0 3 7 1 1 R There are a number
of ways to solve this, such as
enumerating all paths. However, we are
interested in one approach where the

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In this paper, we study the constrained Linear-Quadratic(LQ) control problem for the continuous-time stochastic scalar-state system, which is commonly used in the portfolio optimization model for financial application and inventory control problem for operations management (Li and Ng, 2000, Sethi and Thompson, 2000, Zhou and Li,

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2000).

**On continuous-time constrained
stochastic linear-quadratic ...**

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