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Optimal control - Wikipedia

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Optimal control, mathematical theory of - Encyclopedia of

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Stochastic control or stochastic optimal control is a sub field of
control theory 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. Stochastic control aims to design the time path of the
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Stochastic control - Wikipedia

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