

Arisawa, M.; Lions, P.-L.

On ergodic stochastic control. (English) [Zbl 1126.93434](#)
Commun. Partial Differ. Equations 23, No. 11-12, 2187-2217 (1998).

MSC:

[93E20](#) Optimal stochastic control
[49K45](#) Optimality conditions for problems involving randomness
[49L20](#) Dynamic programming in optimal control and differential games

Cited in **1** Review
Cited in **47** Documents

Full Text: [DOI](#)

References:

- [1] Arisawa M., *Anal. Non Lin.* 14 pp 415– (1997)
- [2] Arisawa M., *Ann. I.H.P. Anal. Non Lin.*
- [3] Arisawa M., in preparation
- [4] Arisawa M., *Diff. and Integral Equations* (1996)
- [5] Arisawa M., *Discrete and Continuous Dynamical* · [Zbl 1139.35311](#)
- [6] DOI: 10.1090/S0002-9947-1990-0951880-0 · doi:10.1090/S0002-9947-1990-0951880-0
- [7] Capuzzo-Dolcetta I., *In Theory and Applications for Nonlinear Control Systems* pp 453– (1986) · [Zbl 0635.35020](#)
- [8] DOI: 10.1090/S0273-0979-1992-00266-5 · [Zbl 0755.35015](#) · doi:10.1090/S0273-0979-1992-00266-5
- [9] DOI: 10.1090/S0002-9947-1983-0690039-8 · doi:10.1090/S0002-9947-1983-0690039-8
- [10] Fleming , W. H. and Soner , H. M. 1983. "Controlled Markov Processes and Viscosity Solutions". New York: Springer-Verlag.
- [11] Gilharg , D. and Trudinger , N. S. "Elliptic Partial Differential Equations of Second order".
- [12] DOI: 10.1016/0022-0396(90)90068-Z · [Zbl 0708.35031](#) · doi:10.1016/0022-0396(90)90068-Z
- [13] J.M. Lasry : Thèse d'Etat, Univ. Paris-Dauphine, (1974)
- [14] DOI: 10.1080/03605308308820297 · [Zbl 0716.49022](#) · doi:10.1080/03605308308820297
- [15] DOI: 10.1215/S0012-7094-85-05242-1 · [Zbl 0599.35025](#) · doi:10.1215/S0012-7094-85-05242-1
- [16] J.M. Lasry : Thèse d'Etat, Univ. Paris-Dauphine, (1974)
- [17] P.L. Lions, G. Papanicolaou and S.R.S. Varadhan : Homogenization of Hamilton-Jacobi equations. Preprint
- [18] DOI: 10.1137/0324036 · doi:10.1137/0324036
- [19] DOI: 10.1007/BF01163605 · [Zbl 0593.35046](#) · doi:10.1007/BF01163605
- [20] DOI: 10.1137/0319020 · [Zbl 0461.93062](#) · doi:10.1137/0319020

This reference list is based on information provided by the publisher or from digital mathematics libraries. Its items are heuristically matched to zbMATH identifiers and may contain data conversion errors. It attempts to reflect the references listed in the original paper as accurately as possible without claiming the completeness or perfect precision of the matching.