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Optimality conditions for program control of an object under random disturbance. (Russian)

Zbl 0388.93063

Izv. Akad. Nauk SSSR, Tekh. Kibern. 1978, No. 3, 186-194 (1978).

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MSC:

93E20 Optimal stochastic control

49K45 Optimality conditions for problems involving randomness

49K20 Optimality conditions for problems involving partial differential equations