Bardi, Martino; Capuzzo-Dolcetta, Italo

Optimal control and viscosity solutions of Hamilton-Jacobi-Bellman equations. Reprint of the 1997 original. (English) Zbl 1134.49022

Modern Birkhäuser Classics. Basel: Birkhäuser (ISBN 978-0-8176-4754-4). xvii, 570 p. (2008).

This is the paperback version of the book of 1997, which had a very wide spread. This monograph is a self contained survey of the theory of viscosity solutions and its applications to optimal control and differential games and became an extremely valuable guide for graduate students and researchers in this area. The topics are clearly written and in an accessible style as well as the problems are firstly presented by means of simple model cases and related exercises and problems are proposed at the end of each section. Moreover each chapter is enriched with historical notes and with advanced bibliographic references.

See the review of the 1997 original in [Zbl 0890.49011].

Reviewer: Elvira Mascolo (Firenze)

MSC:

49L20	Dynamic programming in optimal control and differential games	Cited in **82** Documents