ON OPTIMAL CONTROL OF STOCHASTIC DYNAMICAL SYSTEMS

by

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PREFACE

The thesis is based on results of the investigations carried out by the author at the Indian Institute of Technology, Delhi, over the period December 1967 to November 1970. All of these studies have been concerned with problems of optimal control of stochastic dynamical systems. Except the investigations reported in chapter 4, all the other studies are concerned with nonlinear systems. Attempts have been made to develop suboptimal solutions for the nonlinear control problem. In chapter 4, however, an optimal solution is presented for linear stochastic systems involving process time delay.

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