Instructor: Prof. William McEneaney
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Office hours: W 4:30pm–5:30pm (or, better, contact me to set up a time)

Content: We will discuss control of discrete-time stochastic systems and continuous-time/continuous-space deterministic systems. The emphasis will be on nonlinear systems. Dynamic programming will be the fundamental tool used to solve the control problems.

Texts: – Photocopied material is available from Softreserves.
– Bryson/Ho, Bertsekas (Dyn. Prog.: Deter. and Stoch. Models) and Fleming/Rishel are on reserve at the library. All are “recommended.”
– Numerous additional recommended texts indicated in class include:
  – Any good probability text (e.g., Billingsley)
  – Norris, Markov Chains
  – Karlin/Taylor, A First Course in Stoch. Proc’s
– Note: Fleming/Soner and Bardi/Capuzzo-Dolcetta are more modern and more available (for purchase) than Fleming/Rishel.