

Table of contents

CHAPTER I : THE PRINCIPAL RESULTS OF DETERMINISTIC AND STOCHASTIC OPTIMAL CONTROL	1
INTRODUCTION	1
1. STATEMENT OF THE PROBLEM AND CONDITIONS FOR OPTIMALITY	3
1.1 Notation	3
1.2 Necessary conditions for optimality	4
1.3 Sufficient conditions for optimality	10
1.4 Study of the conditions (1.26) – (1.27)	12
2. DYNAMIC PROGRAMMING	18
2.1 The Hamilton– Jacobi– Bellman equation	18
2.2 Links with the Pontryagin conditions	26
2.3 Additional remarks	31
3. PRELIMINARIES FOR STOCHASTIC CONTROL	34
3.1 Revision of stochastic differential calculus	34
3.2 Stochastic differential equations	36
3.3 The stochastic control problem	37
4. THE STOCHASTIC PONTRYAGIN PRINCIPLE	39
4.1 Extremality conditions	39
4.2 Necessary conditions	43
4.3 Equations for p and r	44
5. STOCHASTIC DYNAMIC PROGRAMMING	49
5.1 The Hamilton– Jacobi– Bellman equation	49
5.2 Main results	50
5.3 Connection with the stochastic Pontryagin principle	56
5.4 A regularity result for the deterministic Bellman equation	57
APPENDIX	61
1. Hypothesis and preliminary results	61
2. Viscosity solutions	64
3. Uniqueness	67

CHAPTER II : ERGODIC CONTROL	79
INTRODUCTION	79
1. A GENERAL FRAMEWORK FOR ERGODIC CONTROL PROBLEMS	84
1.1 Hypothesis and notation	84
1.2 The limit problem	85
1.3 Convergence	88
2. BELLMAN'S EQUATION FOR ERGODIC CONTROL	93
2.1 An integral equation	93
2.2 The Bellman's differential equation	96
2.3 A second method for obtaining regularity properties	101
2.4 The periodic case	104
3. DUALITY	107
3.1 Notation and hypothesis	107
3.2 Supplementary properties	109
3.3 Negative solutions	110
3.4 The linear quadratic case	111
3.5 The dual Bellman equation	114
3.6 A further regularity result	118
3.7 Exponential decrease of the optimal control	123
4. INVARIANT MEASURES AND ERGODIC CONTROL	129
4.1 The fundamental result of ergodic theory	129
4.2 Invariant measures for periodic diffusions	133
4.3 Invariant measures for diffusions with reflection	138
5. INVARIANT MEASURES FOR DIFFUSIONS IN THE WHOLE SPACE	154
5.1 Notation and hypotheses	154
5.2 The ergodic operator	155
5.3 The invariant probability measure on \mathbb{R}^d	158
5.4 Regularity properties of the invariant measure	165
5.5 Convergence as $t \rightarrow \infty$ of the solution of the Cauchy problem	177
5.6 Approximation to the invariant measure	188
5.7 Comparison with the deterministic case	191
6. ERGODIC CONTROL FOR DIFFUSIONS ON BOUNDED SETS	194
6.1 Ergodic control for periodic diffusions	194
6.2 Ergodic control for diffusions with reflection	202

7.	ERGODIC CONTROL FOR DIFFUSIONS IN THE WHOLE SPACE	205
7.1	Notation and hypotheses	205
7.2	Bellman's equation for ergodic control	206
8.	FURTHER TOPICS	212
8.1	An example with periodicity conditions	212
8.2	An example in dimension 1	217
 <u>CHAPTER III : REGULAR PERTURBATIONS IN DETERMINISTIC OPTIMAL CONTROL</u>		 235
INTRODUCTION		235
1.	STATEMENT OF THE PROBLEM – APPROXIMATION	237
1.1	Notation and hypotheses	237
1.2	Necessary conditions	238
1.3	Formal asymptotic expansions	239
1.4	Solution of successive problems	242
2.	A STUDY OF CONVERGENCE	245
2.1	Preliminary results	245
2.2	Convergence results	247
2.3	Asymptotic expansions	255
2.4	The linear quadratic case	264
3.	THE CONSTRAINED CASE	267
3.1	Formal asymptotic expansion	267
3.2	Convergence	269
3.3	The asymptotic expansion	272
4.	SOLUTION OF THE PONTRYAGIN PROBLEM	273
4.1	The problem	273
4.2	Preliminary transformations	273
4.3	Proof of Theorem 4.1	277
5.	DYNAMIC PROGRAMMING	280
5.1	The problem	280
5.2	Formal asymptotic expansion	281
5.3	Interpretation of the solutions	286
5.4	Convergence	296

<u>CHAPTER IV</u> : REGULAR PERTURBATIONS IN STOCHASTIC OPTIMAL CONTROL	305
INTRODUCTION	305
1. STATEMENT OF THE PROBLEM	308
1.1 Notation and hypotheses	308
1.2 Necessary conditions	309
1.3 Asymptotic expansions	311
1.4 Solution of successive problems	313
2. A STUDY OF CONVERGENCE	320
2.1 Preliminary results	320
2.2 A convergence result	323
2.3 Asymptotic expansions	334
3. DYNAMIC PROGRAMMING	340
3.1 The problem	340
3.2 Formal asymptotic expansions	341
3.3 Interpretation of the solutions	343
3.4 Convergence	346
3.5 Convergence : a further study	351
 <u>CHAPTER V</u> : SINGULAR PERTURBATIONS IN DETERMINISTIC OPTIMAL CONTROL	 355
INTRODUCTION	355
1. GENERAL CONVERGENCE RESULTS FOR SINGULAR PERTURBATION RESULTS IN OPTIMAL CONTROL	359
1.1 Statement of the problem	359
1.2 The limit problem	360
1.3 Convergence	362
1.4 Acceleration of convergence under conditions of regularity	372
2. ASYMPTOTIC EXPANSIONS	379
2.1 Formal asymptotic expansions	379
2.2 Solution of successive problems	393

3.	A STUDY OF CONVERGENCE	402
3.1	Preliminary results	402
3.2	Convergence results	410
3.3	Asymptotic expansion of the optimal cost	422
4.	SOLUTION OF THE PONTRYAGIN PROBLEM	458
4.1	The problem	458
4.2	Preliminary transformations	458
4.3	Proof of Theorem 4.1	465
5.	DYNAMIC PROGRAMMING	468
5.1	The problem	468
5.2	The limit problem	469
5.3	Asymptotic expansion of Bellman's equation	471
5.4	Composite feedback	478
6.	A PARTICULAR SINGULAR PERTURBATION PROBLEM	487
6.1	Statement of the problem	487
6.2	Convergence	488
6.3	Regularity	489
6.4	Dynamic programming	491
 <u>CHAPTER VI</u> : SINGULAR PERTURBATIONS IN STOCHASTIC CONTROL		501
INTRODUCTION		501
1.	GENERAL CONDITIONS	502
1.1	The models	502
1.2	Dynamic programming	503
1.3	Orientation	506
2.	SINGULAR PERTURBATION FOR PERIODIC DIFFUSIONS	507
2.1	Notation and hypotheses	507
2.2	Description of the limit problem	509
2.3	Preliminaries	513
2.4	Proof of the theorem	520
2.5	Remarks on the method of asymptotic expansions	526

3.	SINGULAR PERTURBATIONS FOR DIFFUSIONS WITH REFLECTION	528
3.1	Notation and hypotheses	528
3.2	Description of the limit problem	530
4.	SINGULAR PERTURBATIONS FOR A RAPID LINEAR SYSTEM	531
4.1	A study of a linear problem	531
4.2	A singular perturbation problem	533
4.3	A study of convergence	535
4.4	Asymptotic expansions	539
5.	SINGULAR PERTURBATIONS FOR DIFFUSIONS ON THE WHOLE SPACE	542
5.1	Statement of the problem	542
5.2	Description of the limit problem	544
5.3	Preliminaries	545
5.4	The principal result	559
	BIBLIOGRAPHY	567