Get eBook

HIGHER MOMENTS IN PERTURBATION SOLUTION OF THE LINEAR-QUADRATIC EXPONENTIAL GAUSSIAN OPTIMAL CONTROL PROBLEM (PAPERBACK)



Problem

eau of Labor Statistics (BL

Bibliogov, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.The paper obtains two principal results. First, using a new definition of higher-order (>2) matrix derivatives, the paper derives a recursion for computing any Gaussian multivariate moment. Second, the paper uses this result in a perturbation method to derive equations for computing the 4th-order Taylorseries approximation of the objective function of the linearquadratic exponential Gaussian (LQEG) optimal control...

Download PDF Higher Moments in Perturbation Solution of the Linear-Quadratic Exponential Gaussian Optimal Control Problem (Paperback)

- Authored by Baoline Chen, Peter A Zadrozny
- Released at 2012



Reviews

This is an incredible book that I have ever read through. It can be rally exciting through reading through time period. I discovered this publication from my i and dad recommended this pdf to find out. -- Friedrich Lynch DDS

I just started off reading this article publication. It is definitely simplistic but surprises in the 50 percent of your ebook. You are going to like how the author create this publication. -- Clint Labadie

This type of book is every thing and made me seeking forward and more. It is amongst the most awesome publication we have go through. Its been developed in an exceptionally straightforward way and it is only soon after i finished reading this ebook by which actually altered me, alter the way i believe. -- Mrs. Serena Wunsch