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



Higher Moments in Perturbation Solution of the Linear-Quadratic Exponential Gaussian Optimal Control Problem

US Bureau of Labor Statistics (BLS) Baoline Chen, Peter A. Zadrozny 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 Taylor-series approximation of the objective function of the linear-quadratic exponential Gaussian (LQEG) optimal control...

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- Authored by Baoline Chen, Peter A Zadrozny
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