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论文

MAXIMUM PRINCIPLE FOR OPTIMAL CONTROL PROBLEM OF FULLY COUPLEDFORWARD-BACKWARD STOCHASTIC SYSTEMS

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摘要 The optimal control problem of fully coupled forward-backward stochastic systems is put forward. A necessary condition, called maximum principle, for an optimal control of the problem with the control domain being convex is proved.

关键词 Stochastic differential equations, forwa

分类号

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Key words Stochastic differential equations forward-backward stochastic systems maximum principle

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