



Control of Systems with Aftereffect (Translations of Mathematical Monographs)

V. B. Kolmanovskii and L. E. Shaikhet

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The study of natural and social phenomena indicates that the future development of many processes depends not only on their present state, but also on their history. Such processes can be described mathematically by using the machinery of equations with aftereffect. This book is a comprehensive, up-to-date presentation of control theory for hereditary systems of various types. Topics covered include background of the theory of hereditary equations, their applications in modeling real phenomena, optimal control of deterministic and stochastic systems, optimal estimation of systems with delay, and optimal control with uncertainties. The exposition is illustrated by examples, figures, and tables.

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