

國立陽明交通大學應用數學系

學術演講公告

主講人：曾毓英教授(政治大學 風險管理與保險學系)

講題：Household's Optimal Control Problem

時間：110年4月13日(星期二) 下午 14:00–15:00

地點：(光復校區) 科學一館 223 室

茶會：當天下午 13:30 (科學一館 205 室)

Abstract

Trajectory optimization is the process of finding a trajectory that maximizes (or minimizes) some performance while satisfying constraints. It has become popular these years in robotics applications and aerospace industry. At the beginning of the talk, we will have basic introduction on optimal control problem especially Hamilton–Jacobi–Bellman (HJB) equation. Then we will show how to apply HJB equation on household's optimal control problem.

敬請公告 歡迎參加

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