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Control, Optimisation, and Applications of Stochastic Uncertain Systems

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Message from the Guest Editors

Uncertainty is a ubiquitous feature of many real-world systems, and accounting for it is essential for designing effective control and optimization strategies. Stochastic control theory has emerged as a powerful tool for addressing the challenges posed by uncertainty, finding applications in diverse fields, such as engineering, economics, finance, and the physical and biological sciences. This Special Issue focuses on the latest advances in the control, optimization, and applications of stochastic uncertain systems. Topics of interest include the development of new mathematical models and algorithms for stochastic control, performance analysis of stochastic control systems, intelligent control and machine learning, and applications of stochastic control in domains such as robotics, energy systems, and finance. The contributions to this Special Issue highlight the importance of considering uncertainty in the design and implementation of control and optimization strategies, showcasing the versatility and effectiveness of stochastic control approaches.

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Special Issue

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Message from the Editor-in-Chief

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