



复旦大学数学科学学院 数学综合报告会

报告题目: **Exact Controllability of Stochastic Linear Systems**

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报告时间: 2017-06-08 星期四 15:00-16:00

报告地点: 光华东主楼 1801

摘要: For deterministic time-invariant linear system, controllability problem is well-understood and well-studied. For stochastic linear systems, formally, one can study similar problem. However, unlike the deterministic situation, the initial state space and the target state space are different. This leads to some essential difficulties. Some necessary and sufficient conditions for the exact controllability of stochastic linear system are established. Some relevant problems will also be presented.

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