



Higher Moments in Perturbation Solution of the Linear-Quadratic Exponential Gaussian Optimal Control Problem (Paperback)

By Baoline Chen, Peter A Zadrozny

Bibliogov, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.The paper obtains two principal results. First, using a new definition of higher-order (>2) matrix derivatives, the paper derives a recursion for computing any Gaussian multivariate moment. Second, the paper uses this result in a perturbation method to derive equations for computing the 4th-order Taylor-series approximation of the objective function of the linear-quadratic exponential Gaussian (LQEG) optimal control problem. Previously, Karp (1985) formulated the 4th multivariate Gaussian moment in terms of MacRae's definition of a matrix derivative. His approach extends with difficulty to any higher (>4) multivariate Gaussian moment. The present recursion straightforwardly computes any multivariate Gaussian moment. Karp used his formulation of the Gaussian 4th moment to compute a 2nd-order approximation of the finite-horizon LQEG objective function. Using the simpler formulation, the present paper applies the perturbation method to derive equations for computing a 4th-order approximation of the infinite-horizon LQEG objective function. By illustrating a convenient definition of matrix derivatives in the numerical solution of the LQEG problem with the perturbation method, the paper contributes to the computational economist's toolbox for solving stochastic nonlinear dynamic...



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