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随机退化抛物方程的两类多目标问题 (张纪峰)

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This paper is devoted to studying two multiobjective problems for stochastic degenerate parabolic equations. The first one is a hierarchical control problem, in which the controls are classified into a pair of leaders and a pair of followers. For each pair of leaders, a Nash equilibrium is searched for a noncooperative game problem. The aim of the pair of leaders is to achieve null controllability of the system. The other multiobjective problem is an inverse initial problem under a Nash equilibrium strategy. In contrast to the classical inverse initial problem, an optimization problem for stochastic degenerate parabolic equations is first investigated. Then, the conditional stability of determining initial information is derived through terminal observation.

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