

[Wu, Hanzhong](#); [Zhou, Xun Yu](#)

Characterizing all optimal controls for an indefinite stochastic linear quadratic control problem. (English) [Zbl 1364.49044](#)

IEEE Trans. Autom. Control 47, No. 7, 1119-1122 (2002).

Editorial remark: No review copy delivered.

MSC:

[49N10](#) Linear-quadratic optimal control problems

[93E20](#) Optimal stochastic control

[90C20](#) Quadratic programming

Cited in **7** Documents

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