Special Issue

Stochastic Optimal Control, Game Theory, and Related Applications

Message from the Guest Editors

Stochastic optimal control and game theory have a strong mathematical foundation and have important applications in science, technology, and society. To better characterize models in real applications, we need to consider control and game problems for complex stochastic systems, including constrained stochastic systems, mean field systems, recursive systems, discrete time systems, etc. Considering the importance, universality, and rapid development of stochastic control and game theory, this Special Issue illustrates how to obtain the optimal control/strategy for complex stochastic systems and design the optimal decisions for practical optimization problems. It will appeal to a broad audience interested in the general field of mathematical control theory and engineering control theory. This Special Issue aims to focus on frontier advances in the field of stochastic optimal control and game theory for different kinds of systems, as well as related applications in engineering and finance.

Guest Editors

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Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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