

CONTENTS

K.J. ÅSTRÖM

Stochastic control problems 1

Roger W. BROCKETT

Lie theory, functional expansions, and necessary conditions in singular
optimal control 68

Hubert HALKIN

Necessary conditions for optimal control problems with differentiable
or nondifferentiable data 77

P.E. KLOEDEN

General control systems 119

Igor KLUVÁNEK and Greg KNOWLES

The bang-bang principle 138

John B. MOORE

Statistical filtering 152

R.E. O'MALLEY, JR.

Singular perturbations and optimal control 170

R.T. ROCKAFELLAR

Duality in optimal control 219