

ECSE 506. STOCHASTIC CONTROL AND DECISION THEORY.

Credits: 3

Offered by: Electrical & Computer Engr (Faculty of Engineering)

Terms offered: Winter 2026

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Description

Modelling of stochastic control systems, controlled Markov processes, dynamic programming, imperfect and delayed observations, linear quadratic and Gaussian (LQG) systems, team theory, information structures, static and dynamic teams, dynamic programming for teams, multi-armed bandits.

- (3-0-6)
- Prerequisites: ECSE 509

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