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Approximating the Stationary Hamilton-Jacobi-Bellman Equation by Hierarchical Tensor Products

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Abstract: We treat infinite horizon optimal control problems by solving the associated stationary Hamilton-Jacobi-Bellman (HJB) equation numerically, for computing the value function and an optimal feedback area law. The dynamical systems under consideration are spatial discretizations of nonlinear parabolic partial differential equations (PDE), which means that the HJB is suffering from the curse of dimensionality.

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