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By Harold J. Kushner;Paul G. Dupuis

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Abstract. Key words. Markov chain approximation methods, numerical methods, Singular stochastic control, reflected diffusions The Markov chain approximation method is
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Some Examples of Optimal Stochastic Controls OR: Numerical Methods for Stochastic Control Problems in Continuous Time (Harold J. Kushner and Paul G. Dupuis).
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Kushner, Harold and Dupuis, Paul: Numerical Methods for Stochastic Control Problems in Continuous Time: Monographs on Applied Probability & Statistics:
https://www.stt.msu.edu/links/katz/Default.aspx

^ Harold J Kushner, Paul G Dupuis, Numerical methods for stochastic control problems in continuous time, Stochastic Modelling and Applied probability,
http://www.digplanet.com/wiki/Markov_chain_approximation_method

The paper develops a powerful class of numerical methods for stochastic singular control problems. The basic models used are diffusion or reflected diffusions, but
http://epubs.siam.org/doi/abs/10.1137/0329073

Keywords: Optimal stochastic control, numerical methods, delay stochastic equations, numerical methods for delayed controlled di usions, Markov chain approximation
http://www.dtic.mil/dtic/tr/fulltext/u2/a458922.pdf

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The subject matter of this article is to solve the optimal stochastic control problem numerically. The rest of the entry is arranged as follows.
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http://pages.towson.edu/mpemy/numerical5.pdf

singular stochastic control, HJB equations, numerical methods; probability: diffusions; Numerical methods for singu- lar stochastic control problems.
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Stochastic differential equations; convergence of numerical methods, T.J. Lyons, Variable step size control in the numerical solution of stochastic
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