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Optimization of risk management of innovation projects in civil engineering

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Аннотация:

The classical Control Theory is extended to the area of solving problems of optimization of risk management of innovation projects in civil engineering. The task of situational project management as a nonlinear dynamic stochastic system described by the equation of state in continuous time was solved. In this aspect, the problems of Bolz, Lagrange, and Mayer are considered. The project risk management algorithm is formulated on the basis of the Bellman equation solution extended to the description area of stochastic systems.

Ключевые слова:

Bellman equation, Control Theory, innovation projects, risk management, stochastic system, Continuous time systems, Control theory, Dynamic programming, Equations of state, Nonlinear equations, Project management, Stochastic control systems, Stochastic systems, Bellman equations, Classical control theory, Dynamic stochastic systems, Equation of state, Innovation projects, Management of innovation, Project risk management, Situational project managements, Risk management