

ECE 555

Control of Stochastic Systems

Fall 2008

About Midterm II

Prof. Sean Meyn, meyn@illinois.edu

Weds. & Thurs., 11:30-1:00, Room 170 EL

The second midterm exam will be held on **Thursday eve., November 20, 7:00-8:30 p.m.**

Content The exam will cover all of the material up to the lecture of Wednesday, November 12, and all of the homework up to Homework #6. I will expect only a superficial understanding of Bayes' rule, Kalman filtering, and their application to control.

We have had two assignments since the last midterm. The exam will focus on these topics:

1. MDP modeling
2. Lyapunov theory, Poisson's equation, and optimality equations
3. Value function approximations
4. Algorithms
5. LP formulations and constrained optimization

Practical matters The exam will be held in room 141, [Coordinated Science Laboratory](#).

You may bring two sheets of notes, double-sided. No calculators are permitted.

Office hours: All will be held in in 154 CSL:

Shankar Rao will hold his usual office hours on Wednesday from 1-2:30 p.m.

Sean Meyn will hold office hours at the usual time on Tuesday, and also Thurs., 8:30-10:00 a.m.