Representation of limit values for nonexpansive stochastic differential games

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Abstract

A classical problem in ergodic control theory consists in the study of the limit behaviour of \$$\lambda V\_\lambda(.)$\$$as$\$$\lambda \to$ $0\$, when\$V\_\lambda(.)\$isthevaluefunctionofadeterministicorstochasticcontrolproblemwithdiscountedcostfunctionalwithin$ $callednon-expansivityassumptionfromthecaseofcontrolproblemstothatofstochasticdifferentialgames.$

$BasedonajointworkwithRainerBuckdahn(Brest, France), NanaZhao(Weihai, China).$

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