Mayer problem for quantum stochastic control
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This paper is concerned with the value function for optimal quantum stochastic control. We established the Lipschitz continuity of the value function, which is inherent from the Lipschitz property of the set-valued map describing the quantum stochastic control. By using a feedback multivalued map, we also prove a characterization of optimal solutions relating to a noncommutative generalization of Mayer problem.

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