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This paper formulates two stochastic optimal control problems to determine optimal glider flight management decisions that include a time-varying selection of glider ground speed and an amount of time to spend climbing in a randomly encountered thermal. In the first problem, the objective is to maximize the expected glider range while maintaining glider altitude within given limits. Some textbooks contain fundamental theory and examples of applications of stochastic control theory for systems driven by standard Brownian motion (see, for example, [96], [97], [182], [231]). In this chapter we shall deal with the stochastic control problem where the controlled system is driven by a [Show full abstract] fBm. Now we can design an optimal control  $\hat{u}_\pm$  (see [13]), which causes the trajectory to jump between the families of right- and left-pointing parabolas, as drawn. Say we start at the black dot, and wish to steer to the origin. This we accomplish by first setting the control to the value  $\hat{u}_\pm = \hat{u}_\pm^1$ , causing us to move down along the second family of parabolas. The Itô stochastic calculus tells us how the random effects modify the corresponding Hamilton-Jacobi-Bellman equation. 13. Appendix: Proof of the Pontryagin Maximum Principle. 2.5.2 application to bang-bang controls. The foregoing abstract theory will be useful for us in the following setting. We.

