Theory of Optimal Control and Mathematical Programming (McGraw-Hill series in systems science))

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Theory Of Optimal Control And Mathematical Programming

Daniel Tabak,Benjamin C. Kuo

Theory Of Optimal Control And Mathematical Programming:

Theory of Optimal Control and Mathematical Programming Michael D. Canon,Clifton D. Cullum,Elijah Polak,1970 This book has three basic aims to present a unified theory of optimization to introduce nonlinear programming algorithms to the control engineer and to introduce the nonlinear programming expert to optimal control This volume can be used either as a graduate text or as a reference text Preface *Optimal Control by Mathematical Programming* Daniel Tabak,Benjamin C. Kuo,1971 Mathematical Programming and Control Theory B. D. Craven,1978-10-12 In a mathematical programming problem an optimum maxi mum or minimum of a function is sought subject to con straints on the values of the variables In the quarter century since G B Dantzig introduced the simplex method for linear programming many real world problems have been modelled in mathematical programming terms Such problems often arise in economic planning such as scheduling industrial production or transportation but various other problems such as the optimal control of an interplanetary rocket are of similar kind Often the problems involve nonlinear func tions and so need methods more general than linear pro gramming This book presents a unified theory of nonlinear mathe matical programming The same methods and concepts apply equally to nonlinear programming problems with a finite number of variables and to optimal control problems with e g a continuous curve i e infinitely many variables The underlying ideas of vector space convex cone and separating hyperplane are the same whether the dimension is finite or infinite and infinite dimension makes very little difference to the proofs Duality theory the various nonlinear generaliz ations of the well known duality theorem of linear program ming is found relevant also to optimal control and the PREFACE Pontryagin theory for optimal control also illuminates finite dimensional problems The theory is simplified and its applicability extended by using the geometric concept of convex cones in place of coordinate inequalities

Mathematical Programming and Optimal Control Theory [microform] Anqing Xing,1988 **Optimal Control Theory** Donald E. Kirk,2004-01-01 Geared toward upper level undergraduates this text introduces three aspects of optimal control theory dynamic programming Pontryagin s minimum principle and numerical techniques for trajectory optimization Numerous problems which introduce additional topics and illustrate basic concepts appear throughout the text Solution guide available upon request 131 figures 14 tables 1970 edition *Optimal Control Theory* Suresh P. Sethi,2018-11-28 This fully revised 3rd edition offers an introduction to optimal control theory and its diverse applications in management science and economics It brings to students the concept of the maximum principle in continuous as well as discrete time by using dynamic programming and Kuhn Tucker theory While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations faced in business and economics The book exploits optimal control theory to the functional areas of management including finance production and marketing and to economics of growth and of natural resources In addition this new edition features materials on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework The book provides exercises for each

chapter and answers to selected exercises to help deepen the understanding of the material presented Also included are appendices comprised of supplementary material on the solution of differential equations the calculus of variations and its relationships to the maximum principle and special topics including the Kalman filter certainty equivalence singular control a global saddle point theorem Sethi Skiba points and distributed parameter systems Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as a foundation for the book which the author has applied to business management problems developed from his research and classroom instruction The new edition has been completely refined and brought up to date Ultimately this should continue to be a valuable resource for graduate courses on applied optimal control theory but also for financial and industrial engineers economists and operational researchers concerned with the application of dynamic optimization in their fields *Optimal Control Theory* L.D. Berkovitz,2013-03-14 This book is an introduction to the mathematical theory of optimal control of processes governed by ordinary differential eq tions It is intended for students and professionals in mathematics and in areas of application who want a broad yet relatively deep concise and coherent introduction to the subject and to its relati ship with applications In order to accommodate a range of mathema cal interests and backgrounds among readers the material is arranged so that the more advanced mathematical sections can be omitted wi out loss of continuity For readers primarily interested in appli tions a recommended minimum course consists of Chapter I the sections of Chapters II III and IV so recommended in the introductory sec tions of those chapters and all of Chapter V The introductory sec tion of each chapter should further guide the individual reader toward material that is of interest to him A reader who has had a good course in advanced calculus should be able to understand the defini tions and statements of the theorems and should be able to follow a substantial portion of the mathematical development The entire book can be read by someone familiar with the basic aspects of Lebesque integration and functional analysis For the reader who wishes to find out more about applications we recommend references 2 13 33 35 and 50 of the Bibliography at the end of the book **Introduction to Optimal Control Theory** Jack Macki,Aaron Strauss,2012-12-06 This monograph is an introduction to optimal control theory for systems governed by vector ordinary differential equations It is not intended as a state of the art handbook for researchers We have tried to keep two types of reader in mind 1 mathematicians graduate students and advanced undergraduates in mathematics who want a concise introduction to a field which contains nontrivial interesting applications of mathematics for example weak convergence convexity and the theory of ordinary differential equations 2 economists applied scientists and engineers who want to understand some of the mathematical foundations of optimal control theory In general we have emphasized motivation and explanation avoiding the definition axiom theorem proof approach We make use of a large number of examples especially one simple canonical example which we carry through the entire book In proving theorems we often just prove the simplest case then state the more general results which can be proved Many of the more difficult topics are

discussed in the Notes sections at the end of chapters and several major proofs are in the Appendices We feel that a solid understanding of basic facts is best attained by at first avoiding excessive generality We have not tried to give an exhaustive list of references preferring to refer the reader to existing books or papers with extensive bibliographies References are given by author s name and the year of publication e g Waltman 1974 **Primer on Optimal Control Theory** Jason L. Speyer,David H. Jacobson,2010-01-01 The performance of a process for example how an aircraft consumes fuel can be enhanced when the most effective controls and operating points for the process are determined This holds true for many physical economic biomedical manufacturing and engineering processes whose behavior can often be influenced by altering certain parameters or controls to optimize some desired property or output *Mathematical Programming and Control Theory* Bruce Desmond Craven,1978 Optimal Control and Estimation Robert F. Stengel,1994-09-20 An excellent introduction to optimal control and estimation theory and its relationship with LQG design invaluable as a reference for those already familiar with the subject Automatica This highly regarded graduate level text provides a comprehensive introduction to optimal control theory for stochastic systems emphasizing application of its basic concepts to real problems The first two chapters introduce optimal control and review the mathematics of control and estimation Chapter 3 addresses optimal control of systems that may be nonlinear and time varying but whose inputs and parameters are known without error Chapter 4 of the book presents methods for estimating the dynamic states of a system that is driven by uncertain forces and is observed with random measurement error Chapter 5 discusses the general problem of stochastic optimal control and the concluding chapter covers linear time invariant systems Robert F Stengel is Professor of Mechanical and Aerospace Engineering at Princeton University where he directs the Topical Program on Robotics and Intelligent Systems and the Laboratory for Control and Automation He was a principal designer of the Project Apollo Lunar Module control system An excellent teaching book with many examples and worked problems which would be ideal for self study or for use in the classroom The book also has a practical orientation and would be of considerable use to people applying these techniques in practice Short Book Reviews Publication of the International Statistical Institute An excellent book which guides the reader through most of the important concepts and techniques A useful book for students and their teachers and for those practicing engineers who require a comprehensive reference to the subject Library Reviews The Royal Aeronautical Society

Optimization, Optimal Control and Partial Differential Equations Viorel Barbu,Joseph Frédéric Bonnans,Dan Tiba,1992 Variational methods in mechanics and physical models Fluid flows in dielectric porous media The impact of a jet with two fluids on a porous wall Critical point methods in nonlinear eigenvalue problems with discontinuities Maximum principles for elliptic systems Exponential dichotomy of evolution operators in Banach spaces Asymptotic properties of solutions to evolution equations On some nonlinear elastic waves biperiodical or almost periodical in mechanics and extensions hyperbolic nonlinear partial differential equations The controllability of infinite dimensional and distributed

parameter systems Singularities in boundary value problems and exact controllability of hyperbolic systems Exact controllability of a shallow shell model Inverse problem Identification of a melting front in the 2D case Micro local approach to the control for the plates equation Bounded solutions for controlled hyperbolic systems Controllability and turbulence The H control problem The H boundary control with state feedback the hyperbolic case Remarks on the theory of robust control The dynamic programming method Optimality and characteristics of Hamilton Jacobi Bellman equations Verification theorems of dynamic programming type in optimal control Isaacs equations for value functions of differential games Optimal control for robot manipulators Control theory and environmental problems Slow fast models for management of renewable ressources On the Riccati equations of stochastic control Optimal control of nonlinear partial differential equations A boundary Pontryagin s principle for the optimal control of state constrained elliptic systems Controllability properties for elliptic systems the fictitious domain method and optimal shape design problems Optimal control for elliptic equation and applications Inverse problems for variational inequalities The variation of the drag with respect to the domain in Navier Stokes flow Mathematical programming and nonsmooth optimization Scalar minimax properties in vectorial optimization Least norm regularization for weak two level optimization problems Continuity of the value function with respect to the set of constraints On integral inequalities involving logconcave functions Numerical solution of free boundary problems in solids mechanics Authors index Mathematical Programming and Optimal Control Theory Richard M. Van Slyke,CALIFORNIA UNIV BERKELEY OPERATIONS RESEARCH CENTER.,1968 Let K be a closed convex set in E superscript m 1 and L P P sub 0 P sub m P sub 1 P sub 2 P sub m 0 Then for the simple problem Minimize P sub 0 Subject to P P sub 0 P sub 1 P sub m epsilon the intersection of K and L we prove a duality theorem and the convergence of a solution algorithm modeled on the duality theorem and the simplex method of linear programming respectively Specialization of this general model to linear programming convex programming generalized programming control theory and the decomposition approach to mathematical programming yield the appropriate duality theorems and solution algorithms in each case Author **An Introduction to Optimal Control Theory** Aaron Strauss,1968 This paper is intended for the beginner It is not a state of the art paper for research workers in the field of control theory Its purpose is to introduce the reader to some of the problems and results in control theory to illustrate the application of these results and to provide a guide for his further reading on this subject Preface **Optimal Control** William W. Hager,Panos M. Pardalos,2013-04-17 February 27 March 1 1997 the conference Optimal Control The ory Algorithms and Applications took place at the University of Florida hosted by the Center for Applied Optimization The conference brought together researchers from universities industry and government laborato ries in the United States Germany Italy France Canada and Sweden There were forty five invited talks including seven talks by students The conference was sponsored by the National Science Foundation and endorsed by the SIAM Activity Group on Control and Systems Theory the Mathe matical Programming Society the International Federation for Information Processing

IFIP and the International Association for Mathematics and Computers in Simulation IMACS Since its inception in the 1940s and 1950s Optimal Control has been closely connected to industrial applications starting with aerospace The program for the Gainesville conference which reflected the rich cross disci plinary flavor of the field included aerospace applications as well as both novel and emerging applications to superconductors diffractive optics non linear optics structural analysis bioreactors corrosion detection acoustic flow process design in chemical engineering hydroelectric power plants sterilization of canned foods robotics and thermoelastic plates and shells The three days of the conference were organized around the three confer ence themes theory algorithms and applications This book is a collection of the papers presented at the Gainesville conference We would like to take this opportunity to thank the sponsors and participants of the conference the authors the referees and the publisher for making this volume possible **Optimal Control** Leslie M. Hocking,1991 Systems that evolve with time occur frequently in nature and modelling the behaviour of such systems provides an important application of mathematics These systems can be completely deterministic but it may be possible too to control their behaviour by intervention through controls The theory of optimal control is concerned with determining such controls which at minimum cost either direct the system along a given trajectory or enable it to reach a given point in its state space This textbook is a straightforward introduction to the theory of optimal control with an emphasis on presenting many different applications Professor Hocking has taken pains to ensure that the theory is developed to display the main themes of the arguments but without using sophisticated mathematical tools Problems in this setting can arise across a wide range of subjects and there are illustrative examples of systems from as diverse fields as dynamics economics population control and medicine Throughout there are many worked examples and numerous exercises with solutions are provided **Optimal Control from Theory to Computer Programs** Viorel Arnăutu,Pekka Neittaanmäki,2013-04-17 The aim of this book is to present the mathematical theory and the know how to make computer programs for the numerical approximation of Optimal Control of PDE s The computer programs are presented in a straightforward generic language As a consequence they are well structured clearly explained and can be translated easily into any high level programming language Applications and corresponding numerical tests are also given and discussed To our knowledge this is the first book to put together mathematics and computer programs for Optimal Control in order to bridge the gap between mathematical abstract algorithms and concrete numerical ones The text is addressed to students and graduates in Mathematics Mechanics Applied Mathematics Numerical Software Information Technology and Engineering It can also be used for Master and Ph D programs

Principles of Optimal Control Theory R. Gamkrelidze,2013-03-09 In the late 1950 s the group of Soviet mathematicians consisting of L S Pontryagin V G Boltyanskii R V Gamkrelidze and E F Mishchenko made fundamental contributions to optimal control theory Much of their work was collected in their monograph The Mathematical Theory of Optimal Processes Subsequently Professor Gamkrelidze made further important contributions to the theory of necessary

conditions for problems of optimal control and general optimization problems In the present monograph Professor Gamkrelidze presents his current view of the fundamentals of optimal control theory It is intended for use in a one semester graduate course or advanced undergraduate course We are now making these ideas available in English to all those interested in optimal control theory West Lafayette Indiana USA Leonard D Berkovitz Translation Editor Vll Preface This book is based on lectures I gave at the Tbilisi State University during the fall of 1974 It contains in essence the principles of general control theory and proofs of the maximum principle and basic existence theorems of optimal control theory Although the proofs of the basic theorems presented here are far from being the shortest I think they are fully justified from the conceptual view point In any case the notions we introduce and the methods developed have one unquestionable advantage they are constantly used throughout control theory and not only for the proofs of the theorems presented in this book

Optimal Control Roland Bulirsch,1993 The book offers solutions to many complex practical optimal control problems

Optimal Control Theory and Static Optimization in Economics Daniel Léonard,Ngo van Long,1992-01-31 Optimal control theory is a technique being used increasingly by academic economists to study problems involving optimal decisions in a multi period framework This textbook is designed to make the difficult subject of optimal control theory easily accessible to economists while at the same time maintaining rigour Economic intuitions are emphasized and examples and problem sets covering a wide range of applications in economics are provided to assist in the learning process Theorems are clearly stated and their proofs are carefully explained The development of the text is gradual and fully integrated beginning with simple formulations and progressing to advanced topics such as control parameters jumps in state variables and bounded state space For greater economy and elegance optimal control theory is introduced directly without recourse to the calculus of variations The connection with the latter and with dynamic programming is explained in a separate chapter A second purpose of the book is to draw the parallel between optimal control theory and static optimization Chapter 1 provides an extensive treatment of constrained and unconstrained maximization with emphasis on economic insight and applications Starting from basic concepts it derives and explains important results including the envelope theorem and the method of comparative statics This chapter may be used for a course in static optimization The book is largely self contained No previous knowledge of differential equations is required

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