Yongbo Peng
Jie Li

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Optimal Control
of Structures

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Stochastic Procebes And Optimal Control

James George Heller

Stochastic Procebes And Optimal Control:

   Deterministic and Stochastic Optimal Control Wendell H. Fleming,Raymond W. Rishel,2012-12-06 This book may be regarded as consisting of two parts In Chapters I IV we pre sent what we regard as essential topics in an introduction to deterministic optimal control theory This material has been used by the authors for one semester graduate level courses at Brown University and the University of Kentucky The simplest problem in calculus of variations is taken as the point of departure in Chapter I Chapters II III and IV deal with necessary conditions for an opti mum existence and regularity theorems for optimal controls and the method of dynamic programming The beginning reader may find it useful first to learn the main results corollaries and examples These tend to be found in the earlier parts of each chapter We have deliberately postponed some difficult technical proofs to later parts of these chapters In the second part of the book we give an introduction to stochastic optimal control for Markov diffusion processes Our treatment follows the dynamic pro gramming method and depends on the intimate relationship between second order partial differential equations of parabolic type and stochastic differential equations This relationship is reviewed in Chapter V which may be read inde pendently of Chapters I IV Chapter VI is based to a considerable extent on the authors work in stochastic control since 1961 It also includes two other topics important for applications namely the solution to the stochastic linear regulator and the separation principle

   Introduction to Stochastic Control Theory ,1971-02-27 In this book we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems A number of computing techniques are considered such as methods of operator approximation with any given accuracy operator interpolation techniques including a non Lagrange interpolation methods of system representation subject to constraints associated with concepts of causality memory and stationarity methods of system representation with an accuracy that is the best within a given class of models methods of covariance matrix estimation methods for low rank matrix approximations hybrid methods based on a combination of iterative procedures and best operator approximation andmethods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory As a result the book represents a blend of new methods in general computational analysis and specific but also generic techniques for study of systems theory ant its particularbranches such as optimal filtering and information compression Best operator approximation Non Lagrange interpolation Generic Karhunen Loeve transform Generalised low rank matrix approximation Optimal data compression Optimal nonlinear filtering   *Stochastic Processes and Optimal Control* Hans Jürgen Engelbert,Ioanis Karatzas,Michael Röckner,1993 Focusing on the most interesting problems currently facing stochastic processes researchers The winter school organized two series of lectures Constrained Control Problems in Finance Mathematics given by Ioanis Karatzas and Dirichlet Forms and Stochastic Processes presented by Michael Rockner Other papers in this collection detail recent developments in stochastic processes stochastic analysis Markov processes and optimal stochastic control

Methods of Optimal Statistical Decisions, Optimal Control, and Stochastic Differential Equations Ellida M. Khazen,2009 This book provides the reader with some insight into the mathematical models of random processes with continuous time stochastic differential equations and stochastic integrals An advanced development of the mathematical methods of optimal statistical decisions statistical sequential analysis and informational estimation of risks and new methods and solutions to the important problems of the theory of optimal control are presented The new original results obtained by this author and published shortly in her numerous scientific research papers are presented in a systematic way in this book The book is intended for engineers students post graduate students and scientist researchers The presentation of the material is accessible to engineers   The Optimal Control of Stochastic Processes John Alfred Bather,1963   **The Optimal Control of Discrete Stochastic Processes** A. Alan B. Pritsker,1961   **Stochastic Processes, Estimation, and Control** Jason L. Speyer,Walter H. Chung,2008-11-06 The authors provide a comprehensive treatment of stochastic systems from the foundations of probability to stochastic optimal control The book covers discrete and continuous time stochastic dynamic systems leading to the derivation of the Kalman filter its properties and its relation to the frequency domain Wiener filter aswell as the dynamic programming derivation of the linear quadratic Gaussian LQG and the linear exponential Gaussian LEG controllers and their relation to H subscript 2 and H subscript infinity controllers and system robustness This book is suitable for first year graduate students in electrical mechanical chemical and aerospace engineering specializing in systems and control Students in computer science economics and possibly business will also find it useful   **An Introduction to Optimal Control Theory** Onésimo Hernández-Lerma,Leonardo R. Laura-Guarachi,Saul Mendoza-Palacios,David González-Sánchez,2023-02-21 This book introduces optimal control problems for large families of deterministic and stochastic systems with discrete or continuous time parameter These families include most of the systems studied in many disciplines including Economics Engineering Operations Research and Management Science among many others The main objective is to give a concise systematic and reasonably self contained presentation of some key topics in optimal control theory To this end most of the analyses are based on the dynamic programming DP technique This technique is applicable to almost all control problems that appear in theory and applications They include for instance finite and infinite horizon control problems in which the underlying dynamic system follows either a deterministic or stochastic difference or differential equation In the infinite horizon case it also uses DP to study undiscounted problems such as the ergodic or long run average cost After a general introduction to control problems the book covers the topic dividing into four parts with different dynamical systems control of discrete time deterministic systems discrete time stochastic systems ordinary differential equations and finally a general continuous time MCP with applications for stochastic differential equations The first and second part should be accessible to undergraduate students with some knowledge of elementary calculus linear algebra and some concepts from probability theory random variables expectations and so forth Whereas the third and fourth part would

be appropriate for advanced undergraduates or graduate students who have a working knowledge of mathematical analysis derivatives integrals and stochastic processes   *Modern Trends in Controlled Stochastic Processes* Alexey B. Piunovskiy,2010-09 World leading experts give their accounts of the modern mathematical models in the field Markov Decision Processes controlled diffusions piece wise deterministic processes etc with a wide range of performance functionals One of the aims is to give a general view on the state of the art The authors use Dynamic Programming Convex Analytic Approach several numerical methods index based approach and so on Most chapters either contain well developed examples or are entirely devoted to the application of the mathematical control theory to real life problems from such fields as Insurance Portfolio Optimization and Information Transmission The book will enable researchers academics and research students to get a sense of novel results concepts models methods and applications of controlled stochastic processes

   Stochastic Optimal Transportation Toshio Mikami,2021-06-15 In this book the optimal transportation problem OT is described as a variational problem for absolutely continuous stochastic processes with fixed initial and terminal distributions Also described is Schr dinger s problem which is originally a variational problem for one step random walks with fixed initial and terminal distributions The stochastic optimal transportation problem SOT is then introduced as a generalization of the OT i e as a variational problem for semimartingales with fixed initial and terminal distributions An interpretation of the SOT is also stated as a generalization of Schr dinger s problem After the brief introduction above the fundamental results on the SOT are described duality theorem a sufficient condition for the problem to be finite forward backward stochastic differential equations SDE for the minimizer and so on The recent development of the superposition principle plays a crucial role in the SOT A systematic method is introduced to consider two problems one with fixed initial and terminal distributions and one with fixed marginal distributions for all times By the zero noise limit of the SOT the probabilistic proofs to Monge s problem with a quadratic cost and the duality theorem for the OT are described Also described are the Lipschitz continuity and the semiconcavity of Schr dinger s problem in marginal distributions and random variables with given marginals respectively As well there is an explanation of the regularity result for the solution to Schr dinger s functional equation when the space of Borel probability measures is endowed with a strong or a weak topology and it is shown that Schr dinger s problem can be considered a class of mean field games The construction of stochastic processes with given marginals called the marginal problem for stochastic processes is discussed as an application of the SOT and the OT   **Optimal Control of Piecewise Continuous Stochastic Processes** Hui Huang,1989   *Stochastic Optimal Control* Robert F. Stengel,1986-09-08 Presents techniques for optimizing problems in dynamic systems with terminal and path constraints Includes optimal feedback control feedback control for linear systems and regulator synthesis Offers iterative methods for solving nonlinear control problems Demonstrates how to apply optimal control in a practical fashion Serves as a text for graduate controls courses as offered in aerospace mechanical and chemical engineering departments   **Stochastic Controls** Jiongmin Yong,Xun Yu

Zhou,1999-06-22 As is well known Pontryagin s maximum principle and Bellman s dynamic programming are the two principal and most commonly used approaches in solving stochastic optimal control problems An interesting phenomenon one can observe from the literature is that these two approaches have been developed separately and independently Since both methods are used to investigate the same problems a natural question one will ask is the fol lowing Q What is the relationship betwccn the maximum principlc and dy namic programming in stochastic optimal controls There did exist some researches prior to the 1980s on the relationship between these two Nevertheless the results usually werestated in heuristic terms and proved under rather restrictive assumptions which were not satisfied in most cases In the statement of a Pontryagin type maximum principle there is an adjoint equation which is an ordinary differential equation ODE in the finite dimensional deterministic case and a stochastic differential equation SDE in the stochastic case The system consisting of the adjoint equa tion the original state equation and the maximum condition is referred to as an extended Hamiltonian system On the other hand in Bellman s dynamic programming there is a partial differential equation PDE of first order in the finite dimensional deterministic case and of second or der in the stochastic case This is known as a Hamilton Jacobi Bellman HJB equation   Optimal Design of Control Systems Gennadii E. Kolosov,1999-06-01 Covers design methods for optimal or quasioptimal control algorithms in the form of synthesis for deterministic and stochastic dynamical systems with applications in aerospace robotic and servomechanical technologies Providing new results on exact and approximate solutions of optimal control problems   Controlled Stochastic Processes I. I. Gihman,A. V. Skorohod,2012-12-06 The theory of controlled processes is one of the most recent mathematical theories to show very important applications in modern engineering parti cularly for constructing automatic control systems as well as for problems of economic control However actual systems subject to control do not admit a strictly deterministic analysis in view of random factors of various kinds which influence their behavior Such factors include for example random noise occurring in the electrical system variations in the supply and demand of commodities fluctuations in the labor force in economics and random failures of components on an automated line The theory of con trolled processes takes the random nature of the behavior of a system into account In such cases it is natural when choosing a control strategy to proceed from the average expected result taking note of all the possible variants of the behavior of a controlled system An extensive literature is devoted to various economic and engineering systems of control some of these works are listed in the Bibliography is no text which adequately covers the general However as of now there mathematical theory of controlled processes The authors ofthis monograph have attempted to fill this gap In this volume the general theory of discrete parameter time controlled processes Chapter 1 and those with continuous time Chapter 2 as well as the theory of controlled stochastic differential equations Chapter 3 are presented   *Modern Trends in Controlled Stochastic Processes:* Alexey Piunovskiy,Yi Zhang,2021-06-05 This book presents state of the art solution methods and applications of stochastic optimal control It is a collection of extended papers discussed at the traditional Liverpool

workshop on controlled stochastic processes with participants from both the east and the west New problems are formulated and progresses of ongoing research are reported Topics covered in this book include theoretical results and numerical methods for Markov and semi Markov decision processes optimal stopping of Markov processes stochastic games problems with partial information optimal filtering robust control Q learning and self organizing algorithms Real life case studies and applications e g queueing systems forest management control of water resources marketing science and healthcare are presented Scientific researchers and postgraduate students interested in stochastic optimal control as well as practitioners will find this book appealing and a valuable reference **The Optimal Control of Stochastic Processes Described by Langevin's Equation** James George Heller,1965 Statistics And Control Of Stochastic Processes: The Liptser Festschrift Yu M Kabanov,Albert N Shiryaev,Boris L Rozovskii,1997-12-04 This volume contains papers presented at the Steklov Seminar on Statistics and Control of Stochastic Processes For the past three decades the seminar has determined the development in a number of important directions of the theory of random processes not only in the USSR now Russia but in the whole world It was organised by A N Shiryaev in collaboration with N V Krylov and R Sh Liptser It started off with optimal stopping and filtering with applications to engineering and very soon extended its interests to more general problems of stochastic control causal and anticipating stochastic calculus limit theorems for semimartingales martingale methods in queueing theory foundations of statistics of random processes and in recent years mathematical finance Many studies for example of stochastic PDEs or extended stochastic integrals anticipated largely Western works The contributions in this book are devoted to the hottest topics and united by a martingale methodology which was the key idea of the seminar **Stochastic Optimal Control of Structures** Yongbo Peng,Jie Li,2019-06-27 This book proposes for the first time a basic formulation for structural control that takes into account the stochastic dynamics induced by engineering excitations in the nature of non stationary and non Gaussian processes Further it establishes the theory of and methods for stochastic optimal control of randomly excited engineering structures in the context of probability density evolution methods such as physically based stochastic optimal PSO control By logically integrating randomness into control gain the book helps readers design elegant control systems mitigate risks in civil engineering structures and avoid the dilemmas posed by the methods predominantly applied in current practice such as deterministic control and classical linear quadratic Gaussian LQG control associated with nominal white noises *A Stochastic Maximum Principle for Optimal Control of Diffusions* U. G. Haussmann,1986

Unveiling the Magic of Words: A Review of "**Stochastic Procebes And Optimal Control**"

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