

Theory of Optimal
Control and Mathematical
Programming
(McGraw-Hill series in
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Theory Of Optimal Control And Mathematical Programming

Jiří Vladimír Outrata, Jiří Jarušek



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 maximum or minimum of a function is sought subject to constraints 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 functions and so need methods more general than linear programming This book presents a unified theory of nonlinear mathematical 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 generalizations of the well known duality theorem of linear programming 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 equations 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 relationship with applications In order to accommodate a range of mathematical interests and backgrounds among readers the material is arranged so that the more advanced mathematical sections can be omitted without loss of continuity For readers primarily interested in applications a recommended minimum course consists of Chapter I the sections of Chapters II III and IV so recommended in the introductory sections of those chapters and all of Chapter V The introductory section 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 definitions 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 Lebesgue 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

Mathematical Programming and Control Theory Bruce Desmond Craven, 1978

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^m and $L = \{P_0, P_1, P_2, \dots, P_m\}$. Then for the simple problem Minimize P_0 Subject to $P_1, P_2, \dots, P_m \leq \epsilon$ 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

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 resources 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

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

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 VII 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 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 Mathematical 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 disciplinary 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 conference 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 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

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

Duality Theory in Mathematical Programming and Optimal Control Jiří Vladimír Outrata, Jiří Jarušek, 1984

Mathematical Theory of Optimal Processes L.S. Pontryagin, 2018-05-03 The fourth and final volume in this comprehensive set presents the maximum principle as a wide ranging solution to nonclassical variational problems This one mathematical method can be applied in a variety of situations including linear equations with variable coefficients optimal processes with delay and the jump condition As with the three preceding volumes all the material contained with the 42 sections of this volume is made easily accessible by way of numerous examples both concrete and abstract in nature

Reinforcement Learning and Optimal Control Dimitri Bertsekas, 2019-07-01 This book considers large and challenging multistage decision problems which can be solved in principle by dynamic programming DP but their exact solution is computationally intractable We discuss solution methods that rely on approximations to produce suboptimal policies with adequate performance These methods are collectively known by several essentially equivalent names reinforcement learning approximate dynamic programming neuro dynamic programming They have been at the forefront of research for the last 25 years and they underlie among others the recent impressive successes of self learning in the context of games such as chess and Go Our subject has benefited greatly from the interplay of ideas from optimal control and from artificial intelligence as it relates to reinforcement learning and simulation based neural network methods One of the aims of the book is to explore the common boundary between these two fields and to form a bridge that is accessible by workers with background in either field Another aim is to organize coherently the broad mosaic of methods that have proved successful in practice while having a solid theoretical and or logical foundation This may help researchers and practitioners to find their way through the maze of competing ideas that constitute the current state of the art This book relates to several of our other books Neuro Dynamic Programming Athena Scientific 1996 Dynamic Programming and Optimal Control 4th edition Athena Scientific 2017 Abstract Dynamic Programming 2nd edition Athena Scientific 2018 and Nonlinear Programming Athena Scientific 2016 However the mathematical style of this book is somewhat different While we provide a rigorous albeit short mathematical account of the theory of finite and infinite horizon dynamic programming and some fundamental approximation methods we rely more on intuitive explanations and less on proof based insights Moreover our mathematical requirements are quite modest calculus a minimal use of matrix vector algebra and elementary probability mathematically complicated arguments involving laws of large numbers and stochastic convergence are bypassed in favor of intuitive explanations The book illustrates the methodology with many examples and illustrations and uses a gradual expository approach which proceeds along four directions a From exact DP to approximate DP We first discuss exact DP algorithms explain why they may be difficult to implement and then use them as the basis for approximations b From finite horizon to infinite horizon

problems We first discuss finite horizon exact and approximate DP methodologies which are intuitive and mathematically simple and then progress to infinite horizon problems c From deterministic to stochastic models We often discuss separately deterministic and stochastic problems since deterministic problems are simpler and offer special advantages for some of our methods d From model based to model free implementations We first discuss model based implementations and then we identify schemes that can be appropriately modified to work with a simulator The book is related and supplemented by the companion research monograph Rollout Policy Iteration and Distributed Reinforcement Learning Athena Scientific 2020 which focuses more closely on several topics related to rollout approximate policy iteration multiagent problems discrete and Bayesian optimization and distributed computation which are either discussed in less detail or not covered at all in the present book The author s website contains class notes and a series of videolectures and slides from a 2021 course at ASU which address a selection of topics from both books

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