Tamer Başar
Pierre Bernhard

H^∞–Optimal Control and Related Minimax Design Problems

A Dynamic Game Approach

Second Edition

H Optimal Control And Related Minimax Design Problems

Tamer Başar,Pierre Bernhard

H Optimal Control And Related Minimax Design Problems:

H∞-Optimal Control and Related Minimax Design Problems Tamer Başar,Pierre Bernhard,2009-05-21 I believe that the authors have written a first class book which can be used for a second or third year graduate level course in the subject Researchers working in the area will certainly use the book as a standard reference SIAM Review Review of the First Edition This book is devoted to one of the fastest developing fields in modern control theory the so called H infinity optimal control theory In the authors opinion the theory is now at a stage where it can easily be incorporated into a second level graduate course in a control curriculum It seems that this book justifies this claim Mathematical Reviews Review of the First Edition This book is a second edition of this very well known text on H infinity theory This topic is central to modern control and hence this definitive book is highly recommended to anyone who wishes to catch up with this important theoretical development in applied mathematics and control Short Book Reviews Review of the Second Edition *H-Infinity Optimal Control and Related Minimax Design Problems* Tamer Başar,Pierre Bernhard,2008-01-21 This book is devoted to one of the fastest developing fields in modern control theory the so called H infinity optimal control theory Based mostly on recent work by the authors the book is written on a good mathematical level Many results in it are original **H(infinity)-Optimal Control and Related ...** Basar,Pierre Bernhard,1991-06 One of the major concentrated activities of the past decade in control theory has been the development of the so called HOO optimal control theory which addresses the issue of worst case controller design for linear plants subject to unknown additive disturbances including problems of disturbance attenuation model matching and tracking The mathematical OO symbol H stands for the Hardy space of all complex valued functions of a complex variable which are analytic and bounded in the open right half complex plane For a linear continuous time time invariant plant oo the H norm of the transfer matrix is the maximum of its largest singular value over all frequencies OO Controller design problems where the H norm plays an important role were initially formulated by George Zames in the early 1980 s in the context of sensitivity reduction in linear plants with the design problem posed as a mathematical optimization problem using an HOO operator norm Thus formulated originally in the frequency domain the main tools used during the early phases of research on this class of problems have been operator and approximation theory spectral factorization and Youla parametrization leading initially to rather complicated high dimensional OO optimal or near optimal under the H norm controllers **H [infinity Symbol]-optimal Control and Related Minimax Design Problems** Tamer Başar,Pierre Bernhard,1991 **Robust Control Design Using H-∞ Methods** Ian R. Petersen,Valery A. Ugrinovskii,Andrey V. Savkin,2012-12-06 This is a unified collection of important recent results for the design of robust controllers for uncertain systems primarily based on H8 control theory or its stochastic counterpart risk sensitive control theory Two practical applications are used to illustrate the methods throughout Discrete-Time Control System Analysis and Design ,1995-10-16 Praise for Previous Volumes This book will be a useful reference to control engineers and researchers The

papers contained cover well the recent advances in the field of modern control theory IEEE GROUP CORRESPONDENCEThis book will help all those researchers who valiantly try to keep abreast of what is new in the theory and practice of optimal control CONTROL   *Robust and Adaptive Control* Eugene Lavretsky,Kevin Wise,2012-11-13 Robust and Adaptive Control shows the reader how to produce consistent and accurate controllers that operate in the presence of uncertainties and unforeseen events Driven by aerospace applications the focus of the book is primarily on continuous dynamical systems The text is a three part treatment beginning with robust and optimal linear control methods and moving on to a self contained presentation of the design and analysis of model reference adaptive control MRAC for nonlinear uncertain dynamical systems Recent extensions and modifications to MRAC design are included as are guidelines for combining robust optimal and MRAC controllers Features of the text include case studies that demonstrate the benefits of robust and adaptive control for piloted autonomous and experimental aerial platforms detailed background material for each chapter to motivate theoretical developments realistic examples and simulation data illustrating key features of the methods described and problem solutions for instructors and MATLAB code provided electronically The theoretical content and practical applications reported address real life aerospace problems being based on numerous transitions of control theoretic results into operational systems and airborne vehicles that are drawn from the authors extensive professional experience with The Boeing Company The systems covered are challenging often open loop unstable with uncertainties in their dynamics and thus requiring both persistently reliable control and the ability to track commands either from a pilot or a guidance computer Readers are assumed to have a basic understanding of root locus Bode diagrams and Nyquist plots as well as linear algebra ordinary differential equations and the use of state space methods in analysis and modeling of dynamical systems Robust and Adaptive Control is intended to methodically teach senior undergraduate and graduate students how to construct stable and predictable control algorithms for realistic industrial applications Practicing engineers and academic researchers will also find the book of great instructional value   **Optimization and Control Methods in Industrial Engineering and Construction** Honglei Xu,Xiangyu Wang,2014-01-07 This book presents recent advances in optimization and control methods with applications to industrial engineering and construction management It consists of 15 chapters authored by recognized experts in a variety of fields including control and operation research industrial engineering and project management Topics include numerical methods in unconstrained optimization robust optimal control problems set splitting problems optimum confidence interval analysis a monitoring networks optimization survey distributed fault detection nonferrous industrial optimization approaches neural networks in traffic flows economic scheduling of CCHP systems a project scheduling optimization survey lean and agile construction project management practical construction projects in Hong Kong dynamic project management production control in PC4P and target contracts optimization The book offers a valuable reference work for scientists engineers researchers and practitioners in industrial engineering and construction

management **Singular Linear-Quadratic Zero-Sum Differential Games and H∞ Control Problems** Valery Y. Glizer,Oleg Kelis,2022-08-29 This monograph is devoted to the analysis and solution of singular differential games and singular H_ inf control problems in both finite and infinite horizon settings Expanding on the authors previous work in this area this novel text is the first to study the aforementioned singular problems using the regularization approach After a brief introduction solvability conditions are presented for the regular differential games and H_ inf control problems In the following chapter the authors solve the singular finite horizon linear quadratic differential game using the regularization method Next they apply this method to the solution of an infinite horizon type The last two chapters are dedicated to the solution of singular finite horizon and infinite horizon linear quadratic H_ inf control problems The authors use theoretical and real world examples to illustrate the results and their applicability throughout the text and have carefully organized the content to be as self contained as possible making it possible to study each chapter independently or in succession Each chapter includes its own introduction list of notations a brief literature review on the topic and a corresponding bibliography For easier readability detailed proofs are presented in separate subsections Singular Linear Quadratic Zero Sum Differential Games and H_ inf Control Problems will be of interest to researchers and engineers working in the areas of applied mathematics dynamic games control engineering mechanical and aerospace engineering electrical engineering and biology This book can also serve as a useful reference for graduate students in these area *Introduction to the Calculus of Variations and Control with Modern Applications* John A. Burns,2013-08-28 Introduction to the Calculus of Variations and Control with Modern Applications provides the fundamental background required to develop rigorous necessary conditions that are the starting points for theoretical and numerical approaches to modern variational calculus and control problems The book also presents some classical sufficient conditions a Nonlinear H-Infinity Control, Hamiltonian Systems and Hamilton-Jacobi Equations M.D.S. Aliyu,2017-12-19 A comprehensive overview of nonlinear H control theory for both continuous time and discrete time systems Nonlinear H Control Hamiltonian Systems and Hamilton Jacobi Equations covers topics as diverse as singular nonlinear H control nonlinear H filtering mixed H2 H nonlinear control and filtering nonlinear H almost disturbance decoupling and algorithms for solving the ubiquitous Hamilton Jacobi Isaacs equations The link between the subject and analytical mechanics as well as the theory of partial differential equations is also elegantly summarized in a single chapter Recent progress in developing computational schemes for solving the Hamilton Jacobi equation HJE has facilitated the application of Hamilton Jacobi theory in both mechanics and control As there is currently no efficient systematic analytical or numerical approach for solving them the biggest bottle neck to the practical application of the nonlinear equivalent of the H control theory has been the difficulty in solving the Hamilton Jacobi Isaacs partial differential equations or inequalities In light of this challenge the author hopes to inspire continuing research and discussion on this topic via examples and simulations as well as helpful notes and a rich bibliography Nonlinear H Control Hamiltonian Systems

and Hamilton Jacobi Equations was written for practicing professionals educators researchers and graduate students in electrical computer mechanical aeronautical chemical instrumentation industrial and systems engineering as well as applied mathematics economics and management   **NASA Workshop on Distributed Parameter Modeling and Control of Flexible Aerospace Systems** ,1994   **Advances in Dynamic Games and Applications** Jerzy A. Filar,Vladimir Gaitsgory,Koichi Mizukami,2012-12-06 Modem game theory has evolved enonnously since its inception in the 1920s in the works ofBorel and von Neumann and since publication in the 1940s of the seminal treatise Theory of Games and Economic Behavior by von Neumann and Morgenstern The branch of game theory known as dynamic games is to a significant extent descended from the pioneering work on differential games done by Isaacs in the 1950s and 1960s Since those early decades game theory has branched out in many directions spanning such diverse disciplines as mathematics economics electrical and electronics engineering operations research computer science theoretical ecology environmental science and even political science The papers in this volume reflect both the maturity and the vitality of modem day game theory in general and of dynamic games in particular The maturity can be seen from the sophistication of the theorems proofs methods and numerical algorithms contained in these articles The vitality is manifested by the range of new ideas new applications the numberofyoung researchers among the authors and the expanding worldwide coverage of research centers and institutes where the contributions originated   **Control and Dynamic Systems V56: Digital and Numeric Techniques and Their Application in Control Systems** C.T. Leonides,2012-12-02 Control and Dynamic Systems Advances in Theory and Applications Volume 56 Digital and Numeric Techniques and their Applications in Control Systems Part 2 of 2 covers the significant developments in digital and numerical techniques for the analysis and design of modern complex control systems This volume is composed of 12 chapters and starts with a description of the design techniques of linear constrained discrete time control systems The subsequent chapters describe the techniques dealing with robust real time system identification the adaptive control algorithms and the utilization of methods from generalized interpolation and operator theory to deal with a wide range of problems in robust control These topics are followed by reviews f the decentralized control design for interconnected uncertain systems the computation of frequency response of descriptor systems by rational interpolation the techniques for the synthesis of multivariable feedback control laws and the effect of the initial condition in state estimation for discrete time linear systems Other chapters illustrate practical efficient and reliable numerical algorithms for robust multivariable control design of linear time invariant systems as well as a complete analysis of closed loop transfer recovery in discrete time systems using observer based controllers The last chapters provide the techniques in robust policy making in the global economic environment and the implications of robust control techniques for continuous time systems This book will prove useful to process control systems and design engineers   *Extending H-infinity Control to Nonlinear Systems* J. William Helton,Matthew R. James,1999-01-01 H infinity control made considerable strides toward systematizing classical

control This bookaddresses how this extends to nonlinear systems <u>Algorithms for Worst-Case Design and Applications to Risk Management</u> Berç Rustem,Melendres Howe,2009-02-09 Recognizing that robust decision making is vital in risk management this book provides concepts and algorithms for computing the best decision in view of the worst case scenario The main tool used is minimax which ensures robust policies with guaranteed optimal performance that will improve further if the worst case is not realized The applications considered are drawn from finance but the design and algorithms presented are equally applicable to problems of economic policy engineering design and other areas of decision making Critically worst case design addresses not only Armageddon type uncertainty Indeed the determination of the worst case becomes nontrivial when faced with numerous possibly infinite and reasonably likely rival scenarios Optimality does not depend on any single scenario but on all the scenarios under consideration Worst case optimal decisions provide guaranteed optimal performance for systems operating within the specified scenario range indicating the uncertainty The noninferiority of minimax solutions which also offer the possibility of multiple maxima ensures this optimality Worst case design is not intended to necessarily replace expected value optimization when the underlying uncertainty is stochastic However wise decision making requires the justification of policies based on expected value optimization in view of the worst case scenario Conversely the cost of the assured performance provided by robust worst case decision making needs to be evaluated relative to optimal expected values Written for postgraduate students and researchers engaged in optimization engineering design economics and finance this book will also be invaluable to practitioners in risk management **Advances in Statistical Control, Algebraic Systems Theory, and Dynamic Systems Characteristics** Chang-Hee Won,Cheryl B. Schrader,Anthony N. Michel,2010-07-08 This volume is a collection of chapters covering recent advances in stochastic optimal control theory and algebraic systems theory The book will be a useful reference for researchers and graduate students in systems and control algebraic systems theory and applied mathematics Requiring only knowledge of undergraduate level control and systems theory the work may be used as a supplementary textbook in a graduate course on optimal control or algebraic systems theory *Advanced Autonomous Vehicle Design for Severe Environments* V.V. Vantsevich,M.V. Blundell,2015-10-20 Classical vehicle dynamics which is the basis for manned ground vehicle design has exhausted its potential for providing novel design concepts to a large degree At the same time unmanned ground vehicle UGV dynamics is still in its infancy and is currently being developed using general analytical dynamics principles with very little input from actual vehicle dynamics theory This technical book presents outcomes from the NATO Advanced Study Institute ASI Advanced Autonomous Vehicle Design for Severe Environments held in Coventry UK in July 2014 The ASI provided a platform for world class professionals to meet and discuss leading edge research engineering accomplishments and future trends in manned and unmanned ground vehicle dynamics terrain mobility and energy efficiency The outcomes of this collective effort serve as an analytical foundation for autonomous vehicle design Topics covered include historical aspects pivotal accomplishments and the analysis

of future trends in on and off road manned and unmanned vehicle dynamics terramechanics soil dynamic characteristics uncertainties and stochastic characteristics of vehicle environment interaction for agile vehicle dynamics modeling new methods and techniques in on line control and learning for vehicle autonomy fundamentals of agility and severe environments mechatronics and cyber physics issues of agile vehicle dynamics to design for control energy harvesting and cyber security and case studies of agile and inverse vehicle dynamics and vehicle systems design including optimisation of suspension and driveline systems The book targets graduate students who desire to advance further in leading edge vehicle dynamics topics in manned and unmanned ground vehicles PhD students continuing their research work and building advanced curricula in academia and industry and researchers in government agencies and private companies **Robust Nonlinear Control Design** Randy A. Freeman,Petar V. Kokotovic,2009-05-21 The purpose of the book is to summarize Lyapunov design techniques for nonlinear systems and to raise important issues concerning large signal robustness and performance The authors have been the first to address some of these issues and they report their findings in this text For example they identify two potential sources of excessive control effort in Lyapunov design techniques and show how such effort can be greatly reduced The researcher who wishes to enter the field of robust nonlinear control could use this book as a source of new research topics For those already active in the field the book may serve as a reference to a recent body of significant work Finally the design engineer faced with a nonlinear control problem will benefit from the techniques presented here **Stochastic H2/H ∞ Control: A Nash Game Approach** Weihai Zhang,Lihua Xie,Bor-Sen Chen,2017-08-07 The H control has been one of the important robust control approaches since the 1980s This book extends the area to nonlinear stochastic H2 H control and studies more complex and practically useful mixed H2 H controller synthesis rather than the pure H control Different from the commonly used convex optimization method this book applies the Nash game approach to give necessary and sufficient conditions for the existence and uniqueness of the mixed H2 H control Researchers will benefit from our detailed exposition of the stochastic mixed H2 H control theory while practitioners can apply our efficient algorithms to address their practical problems

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