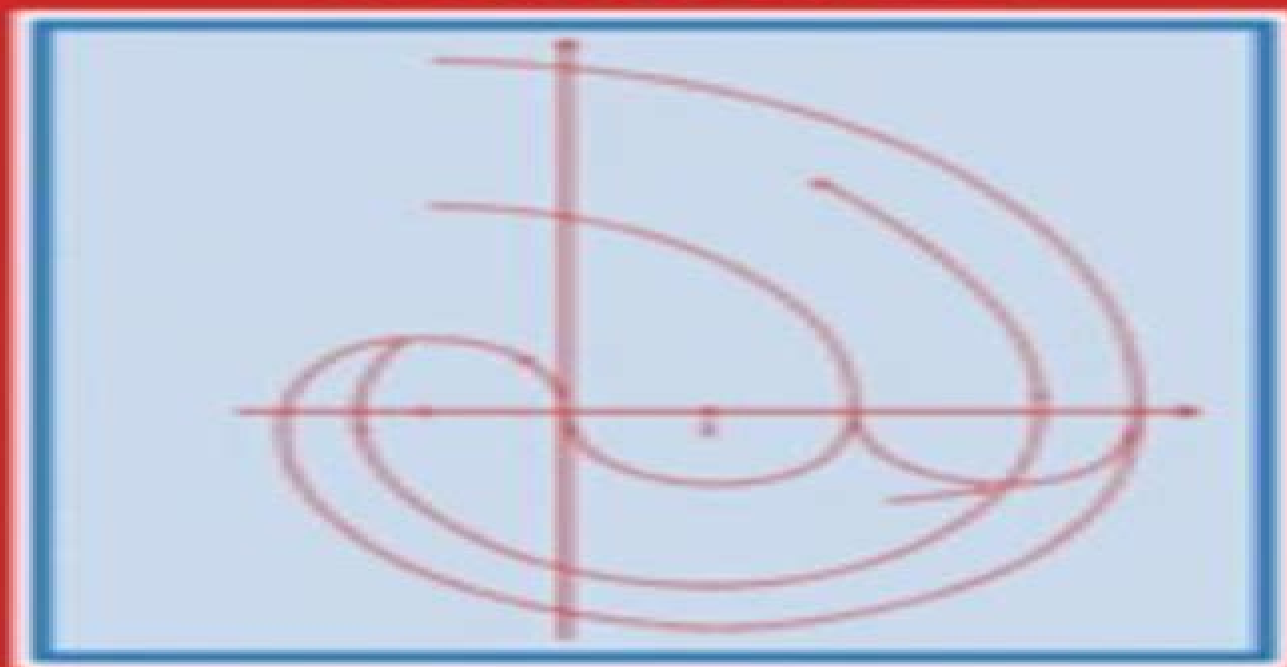



INFINITE DIMENSIONAL OPTIMIZATION AND CONTROL THEORY

H. O. FATTORINI



Infinite Dimensional Optimization And Control Theory

**P. Cannarsa, P. Martinez, J.
Vancostenoble**



Infinite Dimensional Optimization And Control Theory:

Infinite Dimensional Optimization and Control Theory Hector O. Fattorini, 1999 Treats optimal problems for systems described by ODEs and PDEs using an approach that unifies finite and infinite dimensional nonlinear programming

Infinite Dimensional Optimization and Control Theory Hector O. Fattorini, 1999-03-28 Treats optimal problems for systems described by ODEs and PDEs using an approach that unifies finite and infinite dimensional nonlinear programming

Infinite Dimensional Linear Control Systems, 2005-07-12 For more than forty years the equation $y' = Ay + u$ in Banach spaces has been used as model for optimal control processes described by partial differential equations in particular heat and diffusion processes Many of the outstanding open problems however have remained open until recently and some have never been solved This book is a survey of all results known to the author with emphasis on very recent results 1999 to date The book is restricted to linear equations and two particular problems the time optimal problem the norm optimal problem which results in a more focused and concrete treatment As experience shows results on linear equations are the basis for the treatment of their semilinear counterparts and techniques for the time and norm optimal problems can often be generalized to more general cost functionals The main object of this book is to be a state of the art monograph on the theory of the time and norm optimal controls for $y' = Ay + u$ that ends at the very latest frontier of research with open problems and indications for future research Key features Applications to optimal diffusion processes Applications to optimal heat propagation processes Modelling of optimal processes governed by partial differential equations Complete bibliography Includes the latest research on the subject Does not assume anything from the reader except basic functional analysis Accessible to researchers and advanced graduate students alike Applications to optimal diffusion processes Applications to optimal heat propagation processes Modelling of optimal processes governed by partial differential equations Complete bibliography Includes the latest research on the subject Does not assume anything from the reader except basic functional analysis Accessible to researchers and advanced graduate students alike

Optimal Control Theory for Infinite Dimensional Systems Hsün-ching Li, Xunjing Li, Jiongmin Yong, 1995 Infinite dimensional systems can be used to describe many physical phenomena in the real world Well known examples are heat conduction vibration of elastic material diffusion reaction processes population systems and others Thus the optimal control theory for infinite dimensional systems has a wide range of applications in engineering economics and some other fields On the other hand this theory has its own mathematical interests since it is regarded as a generalization for the classical calculus of variations and it generates many interesting mathematical questions The Pontryagin maximum principle the Bellman dynamic programming method and the Kalman optimal linear quadratic regulator theory are regarded as the three milestones of modern finite dimensional control theory Since the 1960s the corresponding theory for infinite dimensional systems has also been developed The essential difficulties for the infinite dimensional theory come from two aspects the unboundedness of the differential operator or the generator of

the strongly continuous semigroup and the lack of the local compactness of the underlying spaces The purpose of this book is to introduce optimal control theory for infinite dimensional systems The authors present the existence theory for optimal control problems Some applications are also included in this volume

Calculus of Variations and Optimal Control Theory Daniel Liberzon, 2012 This textbook offers a concise yet rigorous introduction to calculus of variations and optimal control theory and is a self contained resource for graduate students in engineering applied mathematics and related subjects Designed specifically for a one semester course the book begins with calculus of variations preparing the ground for optimal control It then gives a complete proof of the maximum principle and covers key topics such as the Hamilton Jacobi Bellman theory of dynamic programming and linear quadratic optimal control Calculus of Variations and Optimal Control Theory also traces the historical development of the subject and features numerous exercises notes and references at the end of each chapter and suggestions for further study Offers a concise yet rigorous introduction Requires limited background in control theory or advanced mathematics Provides a complete proof of the maximum principle Uses consistent notation in the exposition of classical and modern topics Traces the historical development of the subject Solutions manual available only to teachers Leading universities that have adopted this book include University of Illinois at Urbana Champaign ECE 553 Optimum Control Systems Georgia Institute of Technology ECE 6553 Optimal Control and Optimization University of Pennsylvania ESE 680 Optimal Control Theory University of Notre Dame EE 60565 Optimal Control

Control Theory for Partial Differential Equations: Volume 2, Abstract Hyperbolic-like Systems Over a Finite Time Horizon Irena Lasiecka, Roberto Triggiani, 2000-02-13 Originally published in 2000 this is the second volume of a comprehensive two volume treatment of quadratic optimal control theory for partial differential equations over a finite or infinite time horizon and related differential integral and algebraic Riccati equations Both continuous theory and numerical approximation theory are included The authors use an abstract space operator theoretic approach which is based on semigroups methods and which unifies across a few basic classes of evolution The various abstract frameworks are motivated by and ultimately directed to partial differential equations with boundary point control Volume 2 is focused on the optimal control problem over a finite time interval for hyperbolic dynamical systems A few abstract models are considered each motivated by a particular canonical hyperbolic dynamics It presents numerous fascinating results These volumes will appeal to graduate students and researchers in pure and applied mathematics and theoretical engineering with an interest in optimal control problems

Control Theory for Partial Differential Equations: Volume 1, Abstract Parabolic Systems Irena Lasiecka, Roberto Triggiani, 2000-02-13 Originally published in 2000 this is the first volume of a comprehensive two volume treatment of quadratic optimal control theory for partial differential equations over a finite or infinite time horizon and related differential integral and algebraic Riccati equations Both continuous theory and numerical approximation theory are included The authors use an abstract space operator theoretic approach which is based on semigroups methods and which is unifying

across a few basic classes of evolution The various abstract frameworks are motivated by and ultimately directed to partial differential equations with boundary point control Volume 1 includes the abstract parabolic theory for the finite and infinite cases and corresponding PDE illustrations as well as various abstract hyperbolic settings in the finite case It presents numerous fascinating results These volumes will appeal to graduate students and researchers in pure and applied mathematics and theoretical engineering with an interest in optimal control problems

Optimal Control of Dynamic Systems Driven by Vector Measures N. U. Ahmed, Shian Wang, 2021-09-13 This book is devoted to the development of optimal control theory for finite dimensional systems governed by deterministic and stochastic differential equations driven by vector measures The book deals with a broad class of controls including regular controls vector valued measurable functions relaxed controls measure valued functions and controls determined by vector measures where both fully and partially observed control problems are considered In the past few decades there have been remarkable advances in the field of systems and control theory thanks to the unprecedented interaction between mathematics and the physical and engineering sciences Recently optimal control theory for dynamic systems driven by vector measures has attracted increasing interest This book presents this theory for dynamic systems governed by both ordinary and stochastic differential equations including extensive results on the existence of optimal controls and necessary conditions for optimality Computational algorithms are developed based on the optimality conditions with numerical results presented to demonstrate the applicability of the theoretical results developed in the book This book will be of interest to researchers in optimal control or applied functional analysis interested in applications of vector measures to control theory stochastic systems driven by vector measures and related topics In particular this self contained account can be a starting point for further advances in the theory and applications of dynamic systems driven and controlled by vector measures

[Introduction to the Theory of Nonlinear Optimization](#) Johannes Jahn, 2020-07-02 This book serves as an introductory text to optimization theory in normed spaces and covers all areas of nonlinear optimization It presents fundamentals with particular emphasis on the application to problems in the calculus of variations approximation and optimal control theory The reader is expected to have a basic knowledge of linear functional analysis

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 and discusses the importance of distinguishing between the necessary and sufficient conditions In the first part of the text the author develops the calculus of variations and provides complete proofs of the main results He explains how the ideas behind the proofs are essential to the development of modern optimization and control theory Focusing on optimal control problems the second part shows how optimal control is a natural extension of the classical

calculus of variations to more complex problems By emphasizing the basic ideas and their mathematical development this book gives you the foundation to use these mathematical tools to then tackle new problems The text moves from simple to more complex problems allowing you to see how the fundamental theory can be modified to address more difficult and advanced challenges This approach helps you understand how to deal with future problems and applications in a realistic work environment

Neural Approximations for Optimal Control and Decision Riccardo Zoppoli, Marcello Sanguineti, Giorgio Gnecco, Thomas Parisini, 2019-12-17 Neural Approximations for Optimal Control and Decision provides a comprehensive methodology for the approximate solution of functional optimization problems using neural networks and other nonlinear approximators where the use of traditional optimal control tools is prohibited by complicating factors like non Gaussian noise strong nonlinearities large dimension of state and control vectors etc Features of the text include a general functional optimization framework thorough illustration of recent theoretical insights into the approximate solutions of complex functional optimization problems comparison of classical and neural network based methods of approximate solution bounds to the errors of approximate solutions solution algorithms for optimal control and decision in deterministic or stochastic environments with perfect or imperfect state measurements over a finite or infinite time horizon and with one decision maker or several applications of current interest routing in communications networks traffic control water resource management etc and numerous numerically detailed examples The authors diverse backgrounds in systems and control theory approximation theory machine learning and operations research lend the book a range of expertise and subject matter appealing to academics and graduate students in any of those disciplines together with computer science and other areas of engineering

Optimal Control Theory Suresh P. Sethi, Gerald L. Thompson, 2005-09-06 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 authors have applied to business management problems developed from their research and classroom instruction Sethi and Thompson have provided management science and economics communities with a thoroughly revised edition of their classic text on Optimal Control Theory The new edition has been completely refined with careful attention to the text and graphic material presentation Chapters cover a range of topics including finance production and inventory problems marketing problems machine maintenance and replacement problems of optimal consumption of natural resources and applications of control theory to economics The book contains new results that were not available when the first edition was published as well as an expansion of the material on stochastic optimal control theory

Partial Stabilization and Control of Distributed Parameter Systems with Elastic Elements Alexander L. Zuyev, 2014-11-04 This monograph provides a rigorous treatment of problems related to partial asymptotic stability and controllability for models of flexible structures described by coupled nonlinear ordinary and partial differential equations or equations in abstract spaces The text is self contained beginning with some basic results from the theory of continuous semigroups of operators in Banach spaces The problem of

partial asymptotic stability with respect to a continuous functional is then considered for a class of abstract multivalued systems on a metric space Next the results of this study are applied to the study of a rotating body with elastic attachments Professor Zuyev demonstrates that the equilibrium cannot be made strongly asymptotically stable in the general case motivating consideration of the problem of partial stabilization with respect to the functional that represents averaged oscillations The book's focus moves on to spillover analysis for infinite dimensional systems with finite dimensional controls It is shown that a family of L_2 minimal controls corresponding to low frequencies can be used to obtain approximate solutions of the steering problem for the complete system The book turns from the examination of an abstract class of systems to particular physical examples Timoshenko beam theory is exploited in studying a mathematical model of a flexible link manipulator Finally a mechanical system consisting of a rigid body with the Kirchhoff plate is considered Having established that such a system is not controllable in general sufficient controllability conditions are proposed for the dynamics on an invariant manifold Academic researchers and graduate students interested in control theory and mechanical engineering will find *Partial Stabilization and Control of Distributed Parameter Systems with Elastic Elements* a valuable and authoritative resource for investigations on the subject of partial stabilization

Calculus of Variations and Optimal Control

Alexander Ioffe, Simeon Reich, I Shafir, 2021-02-27 The calculus of variations is a classical area of mathematical analysis 300 years old yet its myriad applications in science and technology continue to hold great interest and keep it an active area of research These two volumes contain the referenced proceedings of the international conference on Calculus of Variations and Related Topics held at the Technion Israel Institute of Technology in March 1998 The conference commemorated 300 years of work in the field and brought together many of its leading experts The papers in the first volume focus on critical point theory and differential equations The other volume deals with variational aspects of optimal control Together they provide a unique opportunity to review the state of the art of the calculus of variations as presented by an international panel of masters in the field

Global Carleman Estimates for Degenerate Parabolic Operators with Applications

P. Cannarsa, P. Martinez, J. Vancostenoble, 2016-01-25 Degenerate parabolic operators have received increasing attention in recent years because they are associated with both important theoretical analysis such as stochastic diffusion processes and interesting applications to engineering physics biology and economics This manuscript has been conceived to introduce the reader to global Carleman estimates for a class of parabolic operators which may degenerate at the boundary of the space domain in the normal direction to the boundary Such a kind of degeneracy is relevant to study the invariance of a domain with respect to a given stochastic diffusion flow and appears naturally in climatology models

Mathematical Control

Theory for Stochastic Partial Differential Equations Qi Lü, Xu Zhang, 2021-09-17 This is the first book to systematically present control theory for stochastic distributed parameter systems a comparatively new branch of mathematical control theory The new phenomena and difficulties arising in the study of controllability and optimal control problems for this type of

system are explained in detail Interestingly enough one has to develop new mathematical tools to solve some problems in this field such as the global Carleman estimate for stochastic partial differential equations and the stochastic transposition method for backward stochastic evolution equations In a certain sense the stochastic distributed parameter control system is the most general control system in the context of classical physics Accordingly studying this field may also yield valuable insights into quantum control systems A basic grasp of functional analysis partial differential equations and control theory for deterministic systems is the only prerequisite for reading this book

Optimal Control Problems for Partial Differential Equations on Reticulated Domains Peter I. Kogut, Günter R. Leugering, 2011-09-09 In the development of optimal control the complexity of the systems to which it is applied has increased significantly becoming an issue in scientific computing In order to carry out model reduction on these systems the authors of this work have developed a method based on asymptotic analysis Moving from abstract explanations to examples and applications with a focus on structural network problems they aim at combining techniques of homogenization and approximation Optimal Control Problems for Partial Differential Equations on Reticulated Domains is an excellent reference tool for graduate students researchers and practitioners in mathematics and areas of engineering involving reticulated domains

Optimal Control of Partial Differential Equations Fredi Tröltzsch, 2024-03-21 Optimal control theory is concerned with finding control functions that minimize cost functions for systems described by differential equations The methods have found widespread applications in aeronautics mechanical engineering the life sciences and many other disciplines This book focuses on optimal control problems where the state equation is an elliptic or parabolic partial differential equation Included are topics such as the existence of optimal solutions necessary optimality conditions and adjoint equations second order sufficient conditions and main principles of selected numerical techniques It also contains a survey on the Karush Kuhn Tucker theory of nonlinear programming in Banach spaces The exposition begins with control problems with linear equations quadratic cost functions and control constraints To make the book self contained basic facts on weak solutions of elliptic and parabolic equations are introduced Principles of functional analysis are introduced and explained as they are needed Many simple examples illustrate the theory and its hidden difficulties This start to the book makes it fairly self contained and suitable for advanced undergraduates or beginning graduate students Advanced control problems for nonlinear partial differential equations are also discussed As prerequisites results on boundedness and continuity of solutions to semilinear elliptic and parabolic equations are addressed These topics are not yet readily available in books on PDEs making the exposition also interesting for researchers Alongside the main theme of the analysis of problems of optimal control Tröltzsch also discusses numerical techniques The exposition is confined to brief introductions into the basic ideas in order to give the reader an impression of how the theory can be realized numerically After reading this book the reader will be familiar with the main principles of the numerical analysis of PDE constrained optimization

Automatic Control, Robotics, and Information Processing Piotr Kulczycki, Józef

Korbicz, Janusz Kacprzyk, 2020-09-03 This book presents a wide and comprehensive range of issues and problems in various fields of science and engineering from both theoretical and applied perspectives The desire to develop more effective and efficient tools and techniques for dealing with complex processes and systems has been a natural inspiration for the emergence of numerous fields of science and technology in particular control and automation and more recently robotics The contributions gathered here concern the development of methods and algorithms to determine best practices regarding broadly perceived decisions or controls From an engineering standpoint many of them focus on how to automate a specific process or complex system From a tools based perspective several contributions address the development of analytic and algorithmic methods and techniques devices and systems that make it possible to develop and subsequently implement the automation and robotization of crucial areas of human activity All topics discussed are illustrated with sample applications

CONTROL SYSTEMS, ROBOTICS AND AUTOMATION - Volume XIV Heinz D. Unbehauen, 2009-10-11 This Encyclopedia of Control Systems Robotics and Automation is a component of the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias This 22 volume set contains 240 chapters each of size 5000 30000 words with perspectives applications and extensive illustrations It is the only publication of its kind carrying state of the art knowledge in the fields of Control Systems Robotics and Automation and is aimed by virtue of the several applications at the following five major target audiences University and College Students Educators Professional Practitioners Research Personnel and Policy Analysts Managers and Decision Makers and NGOs

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