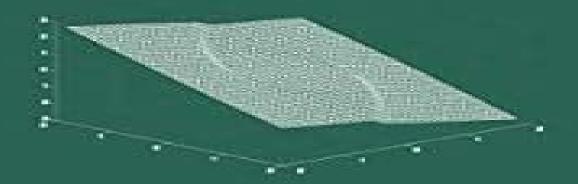
Systems & Control: Foundations & Applications

William M. McEneaney

# Max-Plus Methods for Nonlinear Control and Estimation



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# **Max Plus Methods For Nonlinear Control**

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#### **Max Plus Methods For Nonlinear Control:**

Max-Plus Methods for Nonlinear Control and Estimation William M. McEneaney, 2006 The central focus of this book is the control of continuous time continuous space nonlinear systems Using new techniques that employ the max plus algebra the author addresses several classes of nonlinear control problems including nonlinear optimal control problems and nonlinear robust H infinity control and estimation problems Several numerical techniques are employed including a max plus eigenvector approach and an approach that avoids the curse of dimensionality Well known dynamic programming arguments show there is a direct relationship between the solution of a control problem and the solution of a corresponding Hamilton Jacobi Bellman HJB partial differential equation PDE The max plus based methods examined in this monograph belong to an entirely new class of numerical methods for the solution of nonlinear control problems and their associated HJB PDEs they are not equivalent to either of the more commonly used finite element or characteristic approaches. The potential advantages of the max plus based approaches lie in the fact that solution operators for nonlinear HIB problems are linear over the max plus algebra and this linearity is exploited in the construction of algorithms. The book will be of interest to applied mathematicians engineers and graduate students interested in the control of nonlinear systems through the implementation of recently developed numerical methods Researchers and practitioners tangentially interested in this area will also find a readable concise discussion of the subject through a careful selection of specific chapters and sections Basic knowledge of control theory for systems with dynamics governed by differential equations is required **Max-Plus Methods for** Nonlinear Control and Estimation William M. McEneaney, 2006-07-25 The central focus of this book is the control of continuous time continuous space nonlinear systems Using new techniques that employ the max plus algebra the author addresses several classes of nonlinear control problems including nonlinear optimal control problems and nonlinear robust H infinity control and estimation problems Several numerical techniques are employed including a max plus eigenvector approach and an approach that avoids the curse of dimensionality The max plus based methods examined in this work belong to an entirely new class of numerical methods for the solution of nonlinear control problems and their associated Hamilton Jacobi Bellman HJB PDEs these methods are not equivalent to either of the more commonly used finite element or characteristic approaches Max Plus Methods for Nonlinear Control and Estimation will be of interest to applied mathematicians engineers and graduate students interested in the control of nonlinear systems through the implementation of recently developed numerical methods L2-Gain and Passivity Techniques in Nonlinear Control Arjan van der Schaft, 2016-12-04 This standard text gives a unified treatment of passivity and L2 gain theory for nonlinear state space systems preceded by a compact treatment of classical passivity and small gain theorems for nonlinear input output maps The synthesis between passivity and L2 gain theory is provided by the theory of dissipative systems Specifically the small gain and passivity theorems and their implications for nonlinear stability and stabilization are discussed from this standpoint The

connection between L2 gain and passivity via scattering is detailed Feedback equivalence to a passive system and resulting stabilization strategies are discussed The passivity concepts are enriched by a generalised Hamiltonian formalism emphasising the close relations with physical modeling and control by interconnection and leading to novel control methodologies going beyond passivity The potential of L2 gain techniques in nonlinear control including a theory of all pass factorizations of nonlinear systems and of parametrization of stabilizing controllers is demonstrated. The nonlinear H infinity optimal control problem is also treated and the book concludes with a geometric analysis of the solution sets of Hamilton Jacobi inequalities and their relation with Riccati inequalities for the linearization L2 Gain and Passivity Techniques in Nonlinear Control third edition is thoroughly updated revised reorganized and expanded Among the changes readers will find updated and extended coverage of dissipative systems theory substantial new material regarding converse passivity theorems and incremental shifted passivity coverage of recent developments on networks of passive systems with examples a completely overhauled and succinct introduction to modeling and control of port Hamiltonian systems followed by an exposition of port Hamiltonian formulation of physical network dynamics updated treatment of all pass factorization of nonlinear systems. The book provides graduate students and researchers in systems and control with a compact presentation of a fundamental and rapidly developing area of nonlinear control theory illustrated by a broad range of relevant examples stemming from different application areas **Numerical Methods for Optimal Control Problems** Maurizio Falcone, Roberto Ferretti, Lars Grüne, William M. McEneaney, 2019-01-26 This work presents recent mathematical methods in the area of optimal control with a particular emphasis on the computational aspects and applications Optimal control theory concerns the determination of control strategies for complex dynamical systems in order to optimize some measure of their performance Started in the 60 s under the pressure of the space race between the US and the former USSR the field now has a far wider scope and embraces a variety of areas ranging from process control to traffic flow optimization renewable resources exploitation and management of financial markets These emerging applications require more and more efficient numerical methods for their solution a very difficult task due the huge number of variables The chapters of this volume give an up to date presentation of several recent methods in this area including fast dynamic programming algorithms model predictive control and max plus techniques This book is addressed to researchers graduate students and applied scientists working in the area of control problems differential games and their applications Max-Plus Linear Stochastic Systems and Perturbation Analysis Bernd F. Heidergott, 2006-12-26 During the last decade the area of stochastic max plus linear systems has witnessed a rapid development which created a growing interest in this area This book provides a thorough treatment of the theory of stochastic max plus linear systems Max plus algebra is an algebraic approach to discrete event systems DES like queuing networks that are prone to synchronization Perturbation analysis studies the sensitivity of the performance of DES with respect to changes in a particular system parameter. The first part of the book addresses modeling issues and

stability theory for stochastic max plus systems. The second part of the book treats perturbation analysis of max plus systems. a calculus for differentiation of max plus systems is developed This calculus leads to numerical evaluations of performance indices of max plus linear stochastic systems such as the Lyapunov exponent or waiting times Maximum Principle and Dynamic Programming Viscosity Solution Approach Bing Sun, Bao-Zhu Guo, Zhen-Zhen Tao, 2025-08-02 This book is concerned with optimal control problems of dynamical systems described by partial differential equations PDEs The content covers the theory and numerical algorithms starting with open loop control and ending with closed loop control It includes Pontryagin's maximum principle and the Bellman dynamic programming principle based on the notion of viscosity solution The Bellman dynamic programming method can produce the optimal control in feedback form making it more appealing for online implementations and robustness The determination of the optimal feedback control law is of fundamental importance in optimal control and can be argued as the Holy Grail of control theory. The book is organized into five chapters Chapter 1 presents necessary mathematical knowledge Chapters 2 and 3 Part 1 focus on the open loop control while Chapter 4 and 5 Part 2 focus on the closed loop control In this monograph we incorporate the notion of viscosity solution of PDE with dynamic programming approach The dynamic programming viscosity solution DPVS approach is then used to investigate optimal control problems In each problem the optimal feedback law is synthesized and numerically demonstrated The last chapter presents multiple algorithms for the DPVS approach including an upwind finite difference scheme with the convergence proof It is worth noting that the dynamic systems considered are primarily of technical or biologic origin which is a highlight of the book This book is systematic and self contained It can serve the expert as a ready reference for control theory of infinite dimensional systems These chapters taken together would also make a one semester course for graduate with first courses in PDE constrained optimal control 
Controlled Markov Processes and Viscosity Solutions Wendell H. Fleming, Halil Mete Soner, 2006-02-04 This book is an introduction to optimal stochastic control for continuous time Markov processes and the theory of viscosity solutions It covers dynamic programming for deterministic optimal control problems as well as to the corresponding theory of viscosity solutions New chapters in this second edition introduce the role of stochastic optimal control in portfolio optimization and in pricing derivatives in incomplete markets and two controller zero sum differential games Stochastic Theory and Control Bozenna Pasik-Duncan, 2003-07-01 This volume contains almost all of the papers that were presented at the Workshop on Stochastic Theory and Control that was held at the Univ sity of Kansas 18 20 October 2001 This three day event gathered a group of leading scholars in the eld of stochastic theory and control to discuss leading edge topics of stochastic control which include risk sensitive control adaptive control mathematics of nance estimation identi cation optimal control nonlinear ltering stochastic di erential equations stochastic p tial di erential equations and stochastic theory and its applications The workshop provided an opportunity for many stochastic control researchers to network and discuss cutting edge technologies and applications teaching and future directions of stochastic

control Furthermore the workshop focused on promoting control theory in particular stochastic control and it promoted collaborative initiatives in stochastic theory and control and stochastic c trol education The lecture on Adaptation of Real Time Seizure Detection Algorithm was videotaped by the PBS Participants of the workshop have been involved in contributing to the documentary being lmed by PBS which highlights the extraordinary work on Math Medicine and the Mind Discovering Tre ments for Epilepsy that examines the eorts of the multidisciplinary team on which several of the participants of the workshop have been working for many years to solve one of the world's most dramatic neurological conditions Invited high school teachers of Math and Science were among the part ipants of this professional meeting Geometry and Applications Diaraf Seck, Kinvi Kangni, Marie Salomon Sambou, Philibert Nang, Mouhamed Moustapha Fall, 2024-05-22 The NLAGA's Biennial International Research Symposium NLAGA BIRS is intended to gather African expertises in Nonlinear Analysis Geometry and their Applications with their international partners in a four days conference where new mathematical results are presented and discussed This book features the best papers presented during this Biennial The different topics addressed are related to Partial Differential Equations Differential inclusions Geometrical Analysis of Optimal Shapes Complex Analysis Geometric Structures Algebraic Geometry Algebraic Optimization Optimal Control and Mathematical modeling The main focus of the NLAGA project is to deepen and consolidate the development in West and Center Africa of Nonlinear Analysis Geometry and their Applications aimed at solving in particular real world problems such as coastal erosion urban network pollution problems and population dynamics Hamilton-Jacobi Equations: Approximations, Numerical Analysis and Applications Yves Achdou, Guy Barles, Hitoshi Ishii, Grigory L. Litvinov, 2013-05-24 These Lecture Notes contain the material relative to the courses given at the CIME summer school held in Cetraro Italy from August 29 to September 3 2011 The topic was Hamilton Jacobi Equations Approximations Numerical Analysis and Applications The courses dealt mostly with the following subjects first order and second order Hamilton Jacobi Bellman equations properties of viscosity solutions asymptotic behaviors mean field games approximation and numerical methods idempotent analysis The content of the courses ranged from an introduction to viscosity solutions to quite advanced topics at the cutting edge of research in the field We believe that they opened perspectives on new and delicate issues These lecture notes contain four contributions by Yves Achdou Finite Difference Methods for Mean Field Games Guy Barles An Introduction to the Theory of Viscosity Solutions for First order Hamilton Jacobi Equations and Applications Hitoshi Ishii A Short Introduction to Viscosity Solutions and the Large Time Behavior of Solutions of Hamilton Jacobi Equations and Grigory Litvinov Idempotent Tropical Analysis the Hamilton Jacobi and Bellman Equations **Advanced H∞ Control** Yury V. Orlov, Luis T. Aguilar, 2014-02-20 This compact monograph is focused on disturbance attenuation in nonsmooth dynamic systems developing an H approach in the nonsmooth setting Similar to the standard nonlinear H approach the proposed nonsmooth design guarantees both the internal asymptotic stability of a nominal closed loop system and the dissipativity

inequality which states that the size of an error signal is uniformly bounded with respect to the worst case size of an external disturbance signal This guarantee is achieved by constructing an energy or storage function that satisfies the dissipativity inequality and is then utilized as a Lyapunov function to ensure the internal stability requirements Advanced H Control is unique in the literature for its treatment of disturbance attenuation in nonsmooth systems It synthesizes various tools including Hamilton Jacobi Isaacs partial differential inequalities as well as Linear Matrix Inequalities Along with the finite dimensional treatment the synthesis is extended to infinite dimensional setting involving time delay and distributed parameter systems To help illustrate this synthesis the book focuses on electromechanical applications with nonsmooth phenomena caused by dry friction backlash and sampled data measurements Special attention is devoted to implementation issues Requiring familiarity with nonlinear systems theory this book will be accessible to g raduate students interested in systems analysis and design and is a welcome addition to the literature for researchers and practitioners in these areas

Handbook of Mathematical Models and Algorithms in Computer Vision and Imaging Ke Chen, Carola-Bibiane Schönlieb, Xue-Cheng Tai, Laurent Younes, 2023-02-24 This handbook gathers together the state of the art on mathematical models and algorithms for imaging and vision Its emphasis lies on rigorous mathematical methods which represent the optimal solutions to a class of imaging and vision problems and on effective algorithms which are necessary for the methods to be translated to practical use in various applications Viewing discrete images as data sampled from functional surfaces enables the use of advanced tools from calculus functions and calculus of variations and nonlinear optimization and provides the basis of high resolution imaging through geometry and variational models Besides optimization naturally connects traditional model driven approaches to the emerging data driven approaches of machine and deep learning No other framework can provide comparable accuracy and precision to imaging and vision Written by leading researchers in imaging and vision the chapters in this handbook all start with gentle introductions which make this work accessible to graduate students For newcomers to the field the book provides a comprehensive and fast track introduction to the content to save time and get on with tackling new and emerging challenges For researchers exposure to the state of the art of research works leads to an overall view of the entire field so as to guide new research directions and avoid pitfalls in moving the field forward and looking into the next decades of imaging and information services This work can greatly benefit graduate students researchers and practitioners in imaging and vision applied mathematicians medical imagers engineers and computer scientists Advances in Statistical Control, Algebraic Systems Theory, and Dynamic Systems Characteristics Chang-Hee Won, Cheryl B. Schrader, Anthony N. Michel, 2010-07-08 Life has many surprises One of the best surprises is meeting a caring mentor an encouraging collaborator or an enthusiastic friend This volume is a tribute to P fessor Michael K Sain who is such a teacher colleague and friend On the beautiful fall day of October 27 2007 friends families colleagues and former students ga ered at a workshop held in Notre Dame Indiana This workshop brought together many people whose lives

have been touched by Mike to celebrate his milestone 70th birthday and to congratulate him on his contributions in the elds of systems c cuits and control Mike was born on March 22 1937 in St Louis Missouri After obtaining his B S E E and M S E E at St Louis University he went on to study at the University of Illinois at Urbana Champaignfor his doctoral degree With his Ph D degree c plete he came to the University of Notre Dame in 1965 as an assistant professor He became an associate professor in 1968 a full professor in 1972 and the Frank M Freimann Chair in Electrical Engineering in 1982 He has remained at and loved the University of Notre Dame for over 40 years Mike also held a number of consu ing jobs throughout his career Most notably he consulted with the Energy Controls Division of Allied Bendix Aerospace from 1976 to 1988 and the North American Operations branch of the Research and Development Laboratory of General Motors Corporation for a decade 1984 1994 Recent Advances in Research on Unmanned Aerial Vehicles Fariba Fahroo, Le Yi Wang, George Yin, 2013-04-10 A team of launched and coordinated Unmanned aerial vehicles UAVs requires advanced technologies in sensing communication computing and control to improve their intelligence and robustness towards autonomous operations To enhance reliability robustness and mission capability of a team of UAVs a system oriented and holistic approach is desirable in which all components and subsystems are considered in terms of their roles and impact on the entire system This volume aims to summarize the recent progress identify challenges and opportunities and develop new methodologies and systems on coordinated UAV control A group of experts working in this area have contributed to this volume in several related aspects of autonomous control of networked UAVs Their papers introduce new control methodologies algorithms and systems that address several important issues in developing intelligent autonomous or semi autonomous networked systems for the next generation of UAVs The papers share a common focus on improved coordination of the members of the networked system to accomplish a common mission to achieve heightened capability in system reconfiguration to compensate for lost members or connections and to enhance robustness against terrain complications and attacks

Stability of Dynamical Systems Anthony N. Michel, Ling Hou, Derong Liu, 2007-10-11 Filling a gap in the literature this volume offers the first comprehensive analysis of all the major types of system models Throughout the text there are many examples and applications to important classes of systems in areas such as power and energy feedback control artificial neural networks digital signal processing and control manufacturing computer networks and socio economics Replete with exercises and requiring basic knowledge of linear algebra analysis and differential equations the work may be used as a textbook for graduate courses in stability theory of dynamical systems The book may also serve as a self study reference for graduate students researchers and practitioners in a huge variety of fields 

Introduction to Linear Control Systems Yazdan Bavafa-Toosi, 2017-09-19 Introduction to Linear Control Systems is designed as a standard introduction to linear control systems for all those who one way or another deal with control systems It can be used as a comprehensive up to date textbook for a one semester 3 credit undergraduate course on linear control systems as the first course on this topic at

university This includes the faculties of electrical engineering mechanical engineering aerospace engineering chemical and petroleum engineering industrial engineering civil engineering bio engineering economics mathematics physics management and social sciences etc The book covers foundations of linear control systems their raison detre different types modelling representations computations stability concepts tools for time domain and frequency domain analysis and synthesis and fundamental limitations with an emphasis on frequency domain methods Every chapter includes a part on further readings where more advanced topics and pertinent references are introduced for further studies. The presentation is theoretically firm contemporary and self contained Appendices cover Laplace transform and differential equations dynamics MATLAB and SIMULINK treatise on stability concepts and tools treatise on Routh Hurwitz method random optimization techniques as well as convex and non convex problems and sample midterm and endterm exams The book is divided to the sequel 3 parts plus appendices PART I In this part of the book chapters 1 5 we present foundations of linear control systems This includes the introduction to control systems their raison detre their different types modelling of control systems different methods for their representation and fundamental computations basic stability concepts and tools for both analysis and design basic time domain analysis and design details and the root locus as a stability analysis and synthesis tool PART II In this part of the book Chapters 6 9 we present what is generally referred to as the frequency domain methods This refers to the experiment of applying a sinusoidal input to the system and studying its output There are basically three different methods for representation and studying of the data of the aforementioned frequency response experiment these are the Nyquist plot the Bode diagram and the Krohn Manger Nichols chart We study these methods in details We learn that the output is also a sinusoid with the same frequency but generally with different phase and magnitude By dividing the output by the input we obtain the so called sinusoidal or frequency transfer function of the system which is the same as the transfer function when the Laplace variable s is substituted with Finally we use the Bode diagram for the design process PART III In this part Chapter 10 we introduce some miscellaneous advanced topics under the theme fundamental limitations which should be included in this undergraduate course at least in an introductory level We make bridges between some seemingly disparate aspects of a control system and theoretically complement the previously studied subjects Appendices The book contains seven appendices Appendix A is on the Laplace transform and differential equations Appendix B is an introduction to dynamics Appendix C is an introduction to MATLAB including SIMULINK Appendix D is a survey on stability concepts and tools A glossary and road map of the available stability concepts and tests is provided which is missing even in the research literature Appendix E is a survey on the Routh Hurwitz method also missing in the literature Appendix F is an introduction to random optimization techniques and convex and non convex problems Finally appendix G presents sample midterm and endterm exams which are class tested several times **Max-linear Systems: Theory and Algorithms** Peter Butkovič, 2010-08-05 Recent years have seen a significant rise of interest in max linear theory and techniques Specialised

international conferences and seminars or special sessions devoted to max algebra have been organised. This book aims to provide a first detailed and self contained account of linear algebraic aspects of max algebra for general that is both irreducible and reducible matrices Among the main features of the book is the presentation of the fundamental max algebraic theory Chapters 1 4 often scattered in research articles reports and theses in one place in a comprehensive and unified form This presentation is made with all proofs and in full generality that is for both irreducible and reducible matrices Another feature is the presence of advanced material Chapters 5 10 most of which has not appeared in a book before and in many cases has not been published at all Intended for a wide ranging readership this book will be useful for anyone with basic mathematical knowledge including undergraduate students who wish to learn fundamental max algebraic ideas and techniques It will also be useful for researchers working in tropical geometry or idempotent analysis <u>Idempotent Mathematics</u> Grigorii Lazarevich Litvinov, S. N. Sergeev, 2009 This volume is a collection of papers from the International Conference on Tropical and Idempotent Mathematics held in Moscow Russia in August 2007 This is a relatively new branch of mathematical sciences that has been rapidly developing and gaining popularity over the last decade Tropical mathematics can be viewed as a result of the Maslov dequantization applied to traditional mathematics over fields Importantly applications in econophysics and statistical mechanics lead to an explanation of the nature of financial crises Another original application provides an analysis of instabilities in electrical power networks Idempotent analysis tropical algebra and tropical geometry are the building blocks of the subject Contributions to idempotent analysis are focused on the Hamilton Jacobi semigroup the max plus finite element method and on the representations of eigenfunctions of idempotent linear operators Tropical algebras consisting of plurisubharmonic functions and their germs are examined The volume also contains important surveys and research papers on tropical linear algebra and tropical convex geometry Building Blocks in Cryptography Mariana Durcheva, 2019-11-12 Semirings as an algebraic structure have been known since 1934 but remained unapplied for mathematical purposes for a long time It has only been in the past decade that they have been used in cryptography The advantage of additively idempotent semirings is that the additive operation does not have an inverse which can help in preventing the breakage of a cryptosystem This book describes a number of cryptographic protocols as well as the hard mathematical problems on which their security is based It will appeal to cryptographers and Formal Methods in Manufacturing Javier Campos, Carla Seatzu, Xiaolan Xie, 2018-09-03 specialists in applied algebra Illustrated with real life manufacturing examples Formal Methods in Manufacturing provides state of the art solutions to common problems in manufacturing systems Assuming some knowledge of discrete event systems theory the book first delivers a detailed introduction to the most important formalisms used for the modeling analysis and control of manufacturing systems including Petri nets automata and max plus algebra explaining the advantages of each formal method It then employs the different formalisms to solve specific problems taken from today s industrial world such as modeling and

simulation supervisory control including deadlock prevention in a distributed and or decentralized environment performance evaluation including scheduling and optimization fault diagnosis and diagnosability analysis and reconfiguration Containing chapters written by leading experts in their respective fields Formal Methods in Manufacturing helps researchers and application engineers handle fundamental principles and deal with typical quality goals in the design and operation of manufacturing systems

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