Tobias Damm

Rational Matrix Equations in Stochastic Control

September 22, 2003

Rational Matrix Equations In Stochastic Control

Tobias Damm

Rational Matrix Equations In Stochastic Control:

  Rational Matrix Equations in Stochastic Control Tobias Damm,2014-10-08 This book is the first comprehensive treatment of rational matrix equations in stochastic systems including various aspects of the field previously unpublished results and explicit examples Topics include modelling with stochastic differential equations stochastic stability reformulation of stochastic control problems analysis of the rational matrix equation and numerical solutions Primarily a survey in character this monograph is intended for researchers graduate students and engineers in control theory and applied linear algebra   **Newton's Method for a Rational Matrix Equation Occuring in Stochastic Control** Tobias Damm,Diederich Hinrichsen,1999   **Matrix Riccati Equations in Control and Systems Theory** Hisham Abou-Kandil,Gerhard Freiling,Vlad Ionescu,Gerhard Jank,2003-07-24 The authors present the theory of symmetric Hermitian matrix Riccati equations and contribute to the development of the theory of non symmetric Riccati equations as well as to certain classes of coupled and generalized Riccati equations occurring in differential games and stochastic control The volume offers a complete treatment of generalized and coupled Riccati equations It deals with differential discrete time algebraic or periodic symmetric and non symmetric equations with special emphasis on those equations appearing in control and systems theory Extensions to Riccati theory allow to tackle robust control problems in a unified approach The book makes available classical and recent results to engineers and mathematicians alike It is accessible to graduate students in mathematics applied mathematics control engineering physics or economics Researchers working in any of the fields where Riccati equations are used can find the main results with the proper mathematical background   *Mathematical Methods in Robust Control of Linear Stochastic Systems* Vasile Dragan,Toader Morozan,Adrian-Mihail Stoica,2007-02-03 Linear stochastic systems are successfully used to provide mathematical models for real processes in fields such as aerospace engineering communications manufacturing finance and economy This monograph presents a useful methodology for the control of such stochastic systems with a focus on robust stabilization in the mean square linear quadratic control the disturbance attenuation problem and robust stabilization with respect to dynamic and parametric uncertainty Systems with both multiplicative white noise and Markovian jumping are covered Key Features Covers the necessary pre requisites from probability theory stochastic processes stochastic integrals and stochastic differential equations Includes detailed treatment of the fundamental properties of stochastic systems subjected both to multiplicative white noise and to jump Markovian perturbations Systematic presentation leads the reader in a natural way to the original results New theoretical results accompanied by detailed numerical examples Proposes new numerical algorithms to solve coupled matrix algebraic Riccati equations The unique monograph is geared to researchers and graduate students in advanced control engineering applied mathematics mathematical systems theory and finance It is also accessible to undergraduate students with a fundamental knowledge in the theory of stochastic systems   *Analysis and Optimization of Differential Systems* Viorel Barbu,Irena Lasiecka,Dan

Tiba,Constantin Varsan,2013-06-05 Analysis and Optimization of Differential Systems focuses on the qualitative aspects of deterministic and stochastic differential equations Areas covered include Ordinary and partial differential systems Optimal control of deterministic and stochastic evolution equations Control theory of Partial Differential Equations PDE s Optimization methods in PDE s with numerous applications to mechanics and physics Inverse problems Stability theory Abstract optimization problems Calculus of variations Numerical treatment of solutions to differential equations and related optimization problems These research fields are under very active development and the present volume should be of interest to students and researchers working in applied mathematics or in system engineering This volume contains selected contributions presented during the International Working Conference on Analysis and Optimization of Differential Systems which was sponsored by the International Federation for Information Processing IFIP and held in Constanta Romania in September 2002 Among the aims of this conference was the creation of new international contacts and collaborations taking advantage of the new developments in Eastern Europe particularly in Romania The conference benefited from the support of the European Union via the EURROMMAT program **On a Class of Rational Matrix Differential Equations Arising in Stochastic Control** Gerhard Freiling,Andreas Hochhaus,2002 *Mathematical Methods in Robust Control of Discrete-Time Linear Stochastic Systems* Vasile Dragan,Toader Morozan,Adrian-Mihail Stoica,2009-11-10 In this monograph the authors develop a theory for the robust control of discrete time stochastic systems subjected to both independent random perturbations and to Markov chains Such systems are widely used to provide mathematical models for real processes in fields such as aerospace engineering communications manufacturing finance and economy The theory is a continuation of the authors work presented in their previous book entitled Mathematical Methods in Robust Control of Linear Stochastic Systems published by Springer in 2006 Key features Provides a common unifying framework for discrete time stochastic systems corrupted with both independent random perturbations and with Markovian jumps which are usually treated separately in the control literature Covers preliminary material on probability theory independent random variables conditional expectation and Markov chains Proposes new numerical algorithms to solve coupled matrix algebraic Riccati equations Leads the reader in a natural way to the original results through a systematic presentation Presents new theoretical results with detailed numerical examples The monograph is geared to researchers and graduate students in advanced control engineering applied mathematics mathematical systems theory and finance It is also accessible to undergraduate students with a fundamental knowledge in the theory of stochastic systems PID Trajectory Tracking Control for Mechanical Systems Youngjin Choi,Wan Kyun Chung,2004-01-23 Though PID control has a long history as much as its life force since Ziegler and Nichols published the empirical tuning rules in 1942 surprisingly it has never been changed in the structure itself The strength of PID control lies in the simplicity lucid meaning and clear e ect Though it must be a widely cepted controller for mechanical control systems it is still short of theoretical bases e g optimality performance tuning

rules automatic performance t ing method and output feedback PID control have not been clearly presented formechanicalcontrolsystems Thesesubjectswillbethoroughlydiscussedin this book There are many books of PID controller for the purpose of process control but it is hard to nd a book on the characteristics of PID control for mechanical systems In the rst place when nonlinear optimal control theory is applied to mechanical systems a class of Hamilton Jacobi HJ equations is derived as a result of optimization There are two methods to solve a class of HJ eq tions a direct method using an approximation and inverse method nding the performance index from a class of HJ equations Also there are two control methods according to the objective the set point regulation control and t jectory tracking control The trajectory tracking control is basically di erent from set point regulation one in that the desired con guration velocity and acceleration pro les according to time progress are added to the motion of mechanical system This book is focusing on an inverse optimization method and the trajectory tracking control system **Continuous-Time Markov Jump Linear Systems** Oswaldo Luiz do Valle Costa,Marcelo D. Fragoso,Marcos G. Todorov,2012-12-18 It has been widely recognized nowadays the importance of introducing mathematical models that take into account possible sudden changes in the dynamical behavior of a high integrity systems or a safety critical system Such systems can be found in aircraft control nuclear power stations robotic manipulator systems integrated communication networks and large scale flexible structures for space stations and are inherently vulnerable to abrupt changes in their structures caused by component or interconnection failures In this regard a particularly interesting class of models is the so called Markov jump linear systems MJLS which have been used in numerous applications including robotics economics and wireless communication Combining probability and operator theory the present volume provides a unified and rigorous treatment of recent results in control theory of continuous time MJLS This unique approach is of great interest to experts working in the field of linear systems with Markovian jump parameters or in stochastic control The volume focuses on one of the few cases of stochastic control problems with an actual explicit solution and offers material well suited to coursework introducing students to an interesting and active research area The book is addressed to researchers working in control and signal processing engineering Prerequisites include a solid background in classical linear control theory basic familiarity with continuous time Markov chains and probability theory and some elementary knowledge of operator theory **Linear Operators and Matrices** Peter Lancaster,Israel Gohberg,H. Langer,2002 In September 1998 during the International Workshop on Analysis and Vibrat ing Systems held in Canmore Alberta Canada it was decided by a group of participants to honour Peter Lancaster on the occasion of his 70th birthday with a volume in the series Operator Theory Advances and Applications Friends and colleagues responded enthusiastically to this proposal and within a short time we put together the volume which is now presented to the reader Regarding accep tance of papers we followed the usual rules of the journal Integral Equations and Operator Theory The papers are dedicated to different problems in matrix and operator theory especially to the areas in which Peter contributed so richly At our request

Peter agreed to write an autobiographical paper which appears at the beginning of the volume It continues with the list of Peter s publications We believe that this volume will pay tribute to Peter on his outstanding achievements in different areas of mathematics 1 Gohberg H Langer P ter Lancast r 1929 Operator Theory Advances and Applications Vol 130 1 7 2001 Birkhiiuser Verlag Basel Switzerland My Life and Mathematics Peter Lancaster I was born in Appleby a small county town in the north of England on November 14th 1929 I had two older brothers and was to have one younger sister My family moved around the north of England as my father s work in an insurance company required **Control Reconfiguration of Dynamical Systems** Thomas Steffen,2005-08-31 Reconfiguration an approach for fault tolerant control involves changing the control structure in response to the fault This monograph extends this idea to actuator faults and studies in detail the so called virtual actuator approach Control Reconfiguration of Dynamical Systems also introduces structural analysis as a tool for reconfiguration Because a fault changes the structure of the system the reconfiguration solution is sought on a structural level Novel algorithms are presented to test for reconfigurability and to find a reconfiguration solution A MATLAB toolbox is supplied which contains the main algorithms and examples The book addresses advanced engineering students developers and researchers that have a specific interest in control reconfiguration **Optimization and Optimal Control** Altannar Chinchuluun,Panos M. Pardalos,Rentsen Enkhbat,Ider Tseveendorj,2010-08-05 Optimization and optimal control are the main tools in decision making Because of their numerous applications in various disciplines research in these areas is accelerating at a rapid pace Optimization and Optimal Control Theory and Applications brings together the latest developments in these areas of research as well as presents applications of these results to a wide range of real world problems This volume can serve as a useful resource for researchers practitioners and advanced graduate students of mathematics and engineering working in research areas where results in optimization and optimal control can be applied **H-infinity Control and Estimation of State-multiplicative Linear Systems** Eli Gershon,Uri Shaked,Isaac Yaesh,2005-06-24 Multiplicative noise appears in systems where the process or measurement noise levels depend on the system state vector Such systems are relevant for example in radar measurements where larger ranges involve higher noise level This monograph embodies a comprehensive survey of the relevant literature with basic problems being formulated and solved by applying various techniques including game theory linear matrix inequalities and Lyapunov parameter dependent functions Topics covered include convex H2 and H infinity norms analysis of systems with multiplicative noise state feedback control and state estimation of systems with multiplicative noise dynamic and static output feedback of stochastic bilinear systems tracking controllers for stochastic bilinear systems utilizing preview information Various examples which demonstrate the applicability of the theory to practical control engineering problems are considered two such examples are taken from the aerospace and guidance control areas **Advanced Topics in Control Systems Theory** Antonio Loría,Françoise Lamnabhi-Lagarrigue,Elena Panteley,2006-02-09 This book includes selected contributions by lecturers at

the third annual Formation d Automatique de Paris It provides a well integrated synthesis of the latest thinking in nonlinear optimal control observer design stability analysis and structural properties of linear systems without the need for an exhaustive literature review The internationally known contributors to this volume represent many of the most reputable control centers in Europe **Positive Systems** Rafael Bru,Sergio Romero-Vivó,2009-08-26 This volume contains the proceedings of the Third Multidisciplinary Symposium on Positive Systems Theory and Applications POSTA09 held in Valencia Spain September 2 4 2009 This is the only world congress whose main topic is focused on this field **Positive Systems: Theory and Applications** Luca Benvenuti,Alberto de Santis,Lorenzo Farina,2003-07-25 The proceedings of the First Multidisciplinary International Symposium on Positive Systems Theory and Applications POSTA 2003 held in Rome Italy August 28 30 2003 Positive Systems are systems in which the relevant variables assume nonnegative values These systems are quite common in applications where variables represent positive quantities such as populations goods money time data packets flowing in a network densities of chemical species probabilities etc The aim of the symposium was to join together researchers working in the different areas related to positive systems such as telecommunications economy biomedicine chemistry and physics in order to provide a multidisciplinary forum where they have the opportunity to exchange ideas and compare results in a unifying framework **H-infinity Control for Nonlinear Descriptor Systems** He-Sheng Wang,Chee-Fai Yung,Fan-Ren Chang,2006-01-18 The authors present a study of the H infinity control problem and related topics for descriptor systems described by a set of nonlinear differential algebraic equations They derive necessary and sufficient conditions for the existence of a controller solving the standard nonlinear H infinity control problem considering both state and output feedback One such condition for the output feedback control problem to be solvable is obtained in terms of Hamilton Jacobi inequalities and a weak coupling condition a parameterization of output feedback controllers solving the problem is also provided All of these results are then specialized to the linear case The derivation of state space formulae for all controllers solving the standard H infinity control problem for descriptor systems is proposed Among other important topics covered are balanced realization reduced order controller design and mixed H2 H infinity control H infinity Control for Nonlinear Descriptor Systems provides a comprehensive introduction and easy access to advanced topics **Model Reduction and Approximation** Peter Benner,Albert Cohen,Mario Ohlberger,Karen Willcox,2017-07-06 Many physical chemical biomedical and technical processes can be described by partial differential equations or dynamical systems In spite of increasing computational capacities many problems are of such high complexity that they are solvable only with severe simplifications and the design of efficient numerical schemes remains a central research challenge This book presents a tutorial introduction to recent developments in mathematical methods for model reduction and approximation of complex systems Model Reduction and Approximation Theory and Algorithms contains three parts that cover I sampling based methods such as the reduced basis method and proper orthogonal decomposition II approximation of high dimensional

problems by low rank tensor techniques and III system theoretic methods such as balanced truncation interpolatory methods and the Loewner framework It is tutorial in nature giving an accessible introduction to state of the art model reduction and approximation methods It also covers a wide range of methods drawn from typically distinct communities sampling based tensor based system theoretic This book is intended for researchers interested in model reduction and approximation particularly graduate students and young researchers *Discrete-time Sliding Mode Control* B. Bandyopadhyay,S. Janardhanan,2005-10-17 Sliding mode control is a simple and yet robust control technique where the system states are made to confine to a selected subset With the increasing use of computers and discrete time samplers in controller implementation in the recent past discrete time systems and computer based control have become important topics This monograph presents an output feedback sliding mode control philosophy which can be applied to almost all controllable and observable systems while at the same time being simple enough as not to tax the computer too much It is shown that the solution can be found in the synergy of the multirate output sampling concept and the concept of discrete time sliding mode control **Control of Uncertain Systems: Modelling, Approximation, and Design** Bruce A. Francis,2006-03-07 This Festschrift contains a collection of articles by friends co authors colleagues and former Ph D students of Keith Glover Professor of Engineering at the University of Cambridge on the occasion of his sixtieth birthday Professor Glover s scientific work spans a wide variety of topics the main themes being system identification model reduction and approximation robust controller synthesis and control of aircraft and engines The articles in this volume are a tribute to Professor Glover s seminal work in these areas

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