

Systems & Control: Foundations & Applications

Marc A. Peters
Pablo A. Iglesias

Minimum Entropy Control for Time-Varying Systems



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Minimum Entropy Control For Time Varying Systems

**Teng-Tiow Tay, Iven Mareels, John B.
Moore**



Minimum Entropy Control For Time Varying Systems:

Minimum Entropy Control for Time-Varying Systems Marc A. Peters, Pablo A. Iglesias, 1997-05-15 This book takes the topic of H_∞ control as a point of departure and pursues an improved controller design suggested in the mainstream of robust control Using stochastic methods the book is important to the circuits and systems community alongside researchers in networking systems operator theory and linear multivariable control

Minimum Entropy Control for Time-Varying Systems Marc A. Peters, Pablo Iglesias, 2012-12-06 One of the main goals of optimal control theory is to provide a theoretical basis for choosing an appropriate controller for whatever system is under consideration by the researcher or engineer Two popular norms that have proved useful are known as H_2 and H_∞ control The first has been particularly applicable to problems arising in the aerospace industry However most industrial problems are badly modeled and the second norm proved to be more appropriate when the actual conditions of the problem did not conform to the stipulated conditions of the theory This book takes the topic of H_∞ control as a point of departure and pursues an improved controller design which has been suggested in the mainstream of robust control Its main theme minimum entropy control provides a means of trading off some of the features of other control problems The book is aimed at research workers in networking systems as well as those in operator theory and linear multivariable control The use of stochastic methods makes the book also of importance to the circuits and systems community

CONTENTS Preface Introduction Preliminaries Induced Operator Norms Discrete Time Entropy Connections With Related Optimal Control Problems Minimum Entropy Control Continuous Time Entropy A Proof of Theorem B Proof of Theorem Bibliography Notation Index

The Control Systems Handbook William S. Levine, 2018-10-03 At publication The Control Handbook immediately became the definitive resource that engineers working with modern control systems required Among its many accolades that first edition was cited by the AAP as the Best Engineering Handbook of 1996 Now 15 years later William Levine has once again compiled the most comprehensive and authoritative resource on control engineering He has fully reorganized the text to reflect the technical advances achieved since the last edition and has expanded its contents to include the multidisciplinary perspective that is making control engineering a critical component in so many fields Now expanded from one to three volumes The Control Handbook Second Edition organizes cutting edge contributions from more than 200 leading experts The third volume Control System Advanced Methods includes design and analysis methods for MIMO linear and LTI systems Kalman filters and observers hybrid systems and nonlinear systems It also covers advanced considerations regarding Stability Adaptive controls System identification Stochastic control Control of distributed parameter systems Networks and networked controls As with the first edition the new edition not only stands as a record of accomplishment in control engineering but provides researchers with the means to make further advances Progressively organized the first two volumes in the set include Control System Fundamentals Control System Applications

Output Regulation of Uncertain Nonlinear Systems

Christopher I. Byrnes, Francesco Delli Priscoli, Alberto Isidori, 2012-12-06 The problem of controlling the output of a system so as to achieve asymptotic tracking of prescribed trajectories and or asymptotic rejection of undesired disturbances is a central problem in control theory. A classical setup in which the problem was posed and successfully addressed in the context of linear time invariant and finite dimensional systems is the one in which the exogenous inputs namely commands and disturbances may range over the set of all possible trajectories of a given autonomous linear system commonly known as the exogenous system or more the exosystem. The case when the exogenous system is a harmonic oscillator is of course classical. Even in this special case the difference between state and error measurement feedback in the problem of output regulation is profound. To know the initial condition of the exosystem is to know the amplitude and phase of the corresponding sinusoid. On the other hand to solve the output regulation problem in this case with only error measurement feedback is to track or attenuate a sinusoid of known frequency but with unknown amplitude and phase. This is in sharp contrast with alternative approaches such as exact output tracking where in lieu of the assumption that a signal is within a class of signals generated by an exogenous system one instead assumes complete knowledge of the past present and future time history of the trajectory to be tracked.

Modeling and Control in Solid Mechanics A.M. Khludnev, Jan Sokolowski, 2012-12-06 New trends in free boundary problems and new mathematical tools together with broadening areas of applications have led to attempts at presenting the state of art of the field in a unified way. In this monograph we focus on formal models representing contact problems for elastic and elastoplastic plates and shells. New approaches open up new fields for research. For example in crack theory a systematic treatment of mathematical modelling and optimization of problems with cracks is required. Similarly sensitivity analysis of solutions to problems subjected to perturbations which forms an important part of the problem solving process is the source of many open questions. Two aspects of sensitivity analysis namely the behaviour of solutions under deformations of the domain of integration and perturbations of surfaces seem to be particularly demanding in this context. On writing this book we aimed at providing the reader with a self contained study of the mathematical modelling in mechanics. Much attention is given to modelling of typical constructions applied in many different areas. Plates and shallow shells which are widely used in the aerospace industry provide good examples. Allied optimization problems consist in finding the constructions which are of maximal strength endurance and satisfy some other requirements e.g. weight limitations. Mathematical modelling of plates and shells always requires a reasonable compromise between two principal needs. One of them is the accuracy of the description of a physical phenomenon as required by the principles of mechanics.

Foundations of Deterministic and Stochastic Control Jon H. Davis, 2012-12-06 Control theory has applications to a number of areas in engineering and communication theory. This introductory text on the subject is fairly self contained and consists of a wide range of topics that include realization problems linear quadratic optimal control stability theory stochastic modeling and recursive estimation algorithms in communications and control and distributed system modeling. In the early

chapters methods based on Wiener Hopf integral equations are utilized The fundamentals of both linear control systems as well as stochastic control are presented in a unique way so that the methods generalize to a useful class of distributed parameter and nonlinear system models The control of distributed parameter systems systems governed by PDEs is based on the framework of linear quadratic Gaussian optimization problems Additionally the important notion of state space modeling of distributed systems is examined Basic results due to Gohberg and Krein on convolution are given and many results are illustrated with some examples that carry throughout the text The standard linear regulator problem is studied in the continuous and discrete time cases followed by a discussion of dual filtering problems Later chapters treat the stationary regulator and filtering problems using a Wiener Hopf approach This leads to spectral factorization problems and useful iterative algorithms that follow naturally from the methods employed The interplay between time and frequency domain approaches is emphasized Foundations of Deterministic and Stochastic Control is geared primarily towards advanced mathematics and engineering students in various disciplines

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 HJB 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

High Performance Control Teng-Tiow Tay, Iven Mareels, John B. Moore, 2012-12-06 The engineering objective of high performance control using the tools of optimal control theory robust control theory and adaptive control theory is more achievable now than ever before and the need has never been greater Of course when we use the term high performance control we are thinking of achieving this in the real world with all its complexity uncertainty and variability Since we do not expect to always achieve our desires a more complete title for this

book could be Towards High Performance Control To illustrate our task consider as an example a disk drive tracking system for a portable computer The better the controller performance in the presence of eccentricity uncertainties and external disturbances such as vibrations when operated in a moving vehicle the more tracks can be used on the disk and the more memory it has Many systems today are control system limited and the quest is for high performance in the real world *The Dynamics of Control* Fritz Colonius, Wolfgang Kliemann, 2012-12-06 This new text reference is an excellent resource for the foundations and applications of control theory and nonlinear dynamics All graduates practitioners and professionals in control theory dynamical systems perturbation theory engineering physics and nonlinear dynamics will find the book a rich source of ideas methods and applications With its careful use of examples and detailed development it is suitable for use as a self study reference guide for all scientists and engineers **Optimal Control and Viscosity Solutions of**

Hamilton-Jacobi-Bellman Equations Martino Bardi, Italo Capuzzo-Dolcetta, 2009-05-21 The purpose of the present book is to offer an up to date account of the theory of viscosity solutions of first order partial differential equations of Hamilton Jacobi type and its applications to optimal deterministic control and differential games The theory of viscosity solutions initiated in the early 80 s by the papers of M G Crandall and P L Lions CL81 CL83 M G Crandall L C Evans and P L Lions CEL84 and P L Lions influential monograph L82 provides an extremely convenient PDE framework for dealing with the lack of smoothness of the value functions arising in dynamic optimization problems The leading theme of this book is a description of the implementation of the viscosity solutions approach to a number of significant model problems in optimal deterministic control and differential games We have tried to emphasize the advantages offered by this approach in establishing the well posedness of the corresponding Hamilton Jacobi equations and to point out its role when combined with various techniques from optimal control theory and nonsmooth analysis in the important issue of feedback synthesis Mutational and Morphological Analysis Jean-Pierre Aubin, 2012-12-06 The analysis processing evolution optimization and or regulation and control of shapes and images appear naturally in engineering shape optimization image processing visual control numerical analysis interval analysis physics front propagation biological morphogenesis population dynamics migrations and dynamic economic theory These problems are currently studied with tools forged out of differential geometry and functional analysis thus requiring shapes and images to be smooth However shapes and images are basically sets most often not smooth J P Aubin thus constructs another vision where shapes and images are just any compact set Hence their evolution which requires a kind of differential calculus must be studied in the metric space of compact subsets Despite the loss of linearity one can transfer most of the basic results of differential calculus and differential equations in vector spaces to mutational calculus and mutational equations in any mutational space including naturally the space of nonempty compact subsets Mutational and Morphological Analysis offers a structure that embraces and integrates the various approaches including shape optimization and mathematical morphology Scientists and graduate students will find here other powerful mathematical tools for studying

problems dealing with shapes and images arising in so many fields *Journal of Operator Theory* ,1998 Mathematical Results in Quantum Mechanics Jaroslav Dittrich,Pavel Exner,Milos Tater,1999-04-01 This book constitutes the proceedings of the QMath 7 Conference on Mathematical Results in Quantum Mechanics held in Prague Czech Republic in June 1998 The volume addresses mathematicians and physicists interested in contemporary quantum physics and associated mathematical questions presenting new results on Schrödinger and Pauli operators with regular fractal or random potentials scattering theory adiabatic analysis and interesting new physical systems such as photonic crystals quantum dots and wires Robust Control Theory in Hilbert Space Avraham Feintuch,2012-12-06 Motivation The latest texts on linear systems for engineering students have begun incorporating chapters on robust control using the state space approach to HOC control for linear finite dimensional time invariant systems While the pedagogical and computational advantages of this approach are not to be underestimated there are in my opinion some disadvantages Among these disadvantages is the narrow viewpoint that arises from the amputation of the finite dimensional time invariant case from the much more general theory that had been developed using frequency domain methods The frequency domain which occupied center stage for most of the developments of HOC control theory presents a natural context for analysis and controller synthesis for time invariant linear systems whether of finite or infinite dimensions A fundamental role was played in this theory by operator theoretic methods especially the theory of Toeplitz and skew Toeplitz operators The recent lecture notes of Foias Ozbay and Tannenbaum 3 display the power of this theory by constructing robust controllers for the problem of a flexible beam Although controller synthesis depends heavily on the special computational advantages of time invariant systems and the relationship between HOC optimization and classical interpolation methods it turns out that the analysis is possible without the assumption that the systems are time invariant *Proceedings of the ... Conference on Information Sciences and Systems* ,1996

Information Theory and Statistical Learning Frank Emmert-Streib,Matthias Dehmer,2009 This interdisciplinary text offers theoretical and practical results of information theoretic methods used in statistical learning It presents a comprehensive overview of the many different methods that have been developed in numerous contexts **Exercises in Applied Mathematics** Daniel Alpay,2024-05-09 This text presents a collection of mathematical exercises with the aim of guiding readers to study topics in statistical physics equilibrium thermodynamics information theory and their various connections It explores essential tools from linear algebra elementary functional analysis and probability theory in detail and demonstrates their applications in topics such as entropy machine learning error correcting codes and quantum channels The theory of communication and signal theory are also in the background and many exercises have been chosen from the theory of wavelets and machine learning Exercises are selected from a number of different domains both theoretical and more applied Notes and other remarks provide motivation for the exercises and hints and full solutions are given for many For senior undergraduate and beginning graduate students majoring in mathematics physics or engineering this text will serve

as a valuable guide as they move on to more advanced work *Optimal Sampled-Data Control Systems* Tongwen Chen, Bruce A. Francis, 2012-12-06 Among the many techniques for designing linear multivariable analogue controllers the two most popular optimal ones are H_2 and H_∞ optimization The fact that most new industrial controllers are digital provides strong motivation for adapting or extending these techniques to digital control systems This book now available as a corrected reprint attempts to do so Part I presents two indirect methods of sampled data controller design These approaches include approximations to a real problem which involves an analogue plant continuous time performance specifications and a sampled data controller Part II proposes a direct attack in the continuous time domain where sampled data systems are time varying The findings are presented in forms that can readily be programmed in e g MATLAB J-Contractive Matrix Valued Functions and Related Topics Damir Z. Arov, Harry Dym, 2008-11-06 A comprehensive introduction to the theory of J contractive and J inner matrix valued functions with respect to the open upper half plane and a number of applications of this theory It will be of particular interest to those with an interest in operator theory and matrix analysis *CONTROL SYSTEMS, ROBOTICS AND AUTOMATION - Volume VIII* 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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