

Progress in Nonlinear Differential Equations
and Their Applications

Piermarco Cannarsa
Carlo Sinestrari

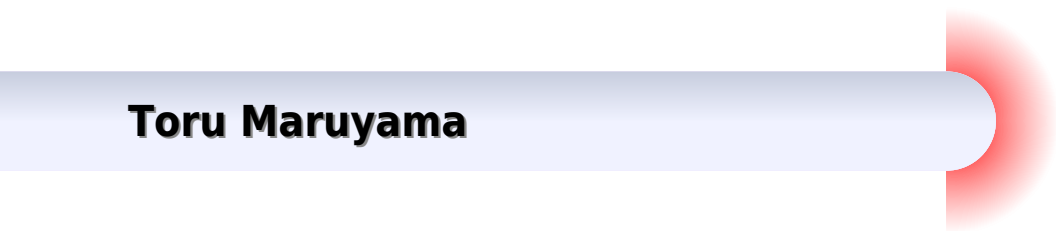
Semiconcave Functions, Hamilton–Jacobi Equations, and Optimal Control



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Toru Maruyama



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Semiconcave Functions, Hamilton-Jacobi Equations, and Optimal Control Piermarco Cannarsa, Carlo Sinestrari, 2004-09-14 A comprehensive and systematic exposition of the properties of semiconcave functions and their various applications particularly to optimal control problems by leading experts in the field A central role in the present work is reserved for the study of singularities Graduate students and researchers in optimal control the calculus of variations and PDEs will find this book useful as a reference work on modern dynamic programming for nonlinear control systems

Semiconcave Functions, Hamilton-Jacobi Equations, and Optimal Control Piermarco Cannarsa, Carlo Sinestrari, 2007-12-31 Semiconcavity is a natural generalization of concavity that retains most of the good properties known in convex analysis but arises in a wider range of applications This text is the first comprehensive exposition of the theory of semiconcave functions and of the role they play in optimal control and Hamilton Jacobi equations The first part covers the general theory encompassing all key results and illustrating them with significant examples The latter part is devoted to applications concerning the Bolza problem in the calculus of variations and optimal exit time problems for nonlinear control systems The exposition is essentially self contained since the book includes all prerequisites from convex analysis nonsmooth analysis and viscosity solutions

Semi-Lagrangian Approximation Schemes for Linear and Hamilton-Jacobi Equations Maurizio Falcone, Roberto Ferretti, 2014-01-31 This largely self contained book provides a unified framework of semi Lagrangian strategy for the approximation of hyperbolic PDEs with a special focus on Hamilton Jacobi equations The authors provide a rigorous discussion of the theory of viscosity solutions and the concepts underlying the construction and analysis of difference schemes they then proceed to high order semi Lagrangian schemes and their applications to problems in fluid dynamics front propagation optimal control and image processing The developments covered in the text and the references come from a wide range of literature

Stochastic Optimal Control in Infinite Dimension Giorgio Fabbri, Fausto Gozzi, Andrzej Święch, 2017-06-22 Providing an introduction to stochastic optimal control in infinite dimension this book gives a complete account of the theory of second order HJB equations in infinite dimensional Hilbert spaces focusing on its applicability to associated stochastic optimal control problems It features a general introduction to optimal stochastic control including basic results e g the dynamic programming principle with proofs and provides examples of applications A complete and up to date exposition of the existing theory of viscosity solutions and regular solutions of second order HJB equations in Hilbert spaces is given together with an extensive survey of other methods with a full bibliography In particular Chapter 6 written by M Fuhrman and G Tessitore surveys the theory of regular solutions of HJB equations arising in infinite dimensional stochastic control via BSDEs The book is of interest to both pure and applied researchers working in the control theory of stochastic PDEs and in PDEs in infinite dimension Readers from other fields who want to learn the basic theory will also find it useful The prerequisites are standard functional analysis the theory of semigroups of operators and its use in the

study of PDEs some knowledge of the dynamic programming approach to stochastic optimal control problems in finite dimension and the basics of stochastic analysis and stochastic equations in infinite dimensional spaces

OPTIMIZATION AND OPERATIONS RESEARCH - Volume III Ulrich Derigs,2009-02-09 Optimization and Operations Research is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias The Theme on Optimization and Operations Research is organized into six different topics which represent the main scientific areas of the theme 1 Fundamentals of Operations Research 2 Advanced Deterministic Operations Research 3 Optimization in Infinite Dimensions 4 Game Theory 5 Stochastic Operations Research 6 Decision Analysis which are then expanded into multiple subtopics each as a chapter These four volumes are aimed 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

Advances in Mathematical Economics Toru Maruyama,2020-02-20 The series is designed to bring together those mathematicians who are seriously interested in getting new challenging stimuli from economic theories with those economists who are seeking effective mathematical tools for their research A lot of economic problems can be formulated as constrained optimizations and equilibration of their solutions Various mathematical theories have been supplying economists with indispensable machineries for these problems arising in economic theory Conversely mathematicians have been stimulated by various mathematical difficulties raised by economic theories

Optimal Control: Novel Directions and Applications Daniela Tonon,Maria Soledad Aronna,Dante Kalise,2017-09-01 Focusing on applications to science and engineering this book presents the results of the ITN FP7 SADCO network s innovative research in optimization and control in the following interconnected topics optimality conditions in optimal control dynamic programming approaches to optimal feedback synthesis and reachability analysis and computational developments in model predictive control The novelty of the book resides in the fact that it has been developed by early career researchers providing a good balance between clarity and scientific rigor Each chapter features an introduction addressed to PhD students and some original contributions aimed at specialist researchers Requiring only a graduate mathematical background the book is self contained It will be of particular interest to graduate and advanced undergraduate students industrial practitioners and to senior scientists wishing to update their knowledge

Trends in Control Theory and Partial Differential Equations Fatiha Alabau-Boussouira,Fabio Ancona,Alessio Porretta,Carlo Sinestrari,2019-07-04 This book presents cutting edge contributions in the areas of control theory and partial differential equations Over the decades control theory has had deep and fruitful interactions with the theory of partial differential equations PDEs Well known examples are the study of the generalized solutions of Hamilton Jacobi Bellman equations arising in deterministic and stochastic optimal control and the development of modern analytical tools to study the controllability of infinite dimensional systems governed by PDEs In the present volume leading experts

provide an up to date overview of the connections between these two vast fields of mathematics Topics addressed include regularity of the value function associated to finite dimensional control systems controllability and observability for PDEs and asymptotic analysis of multiagent systems The book will be of interest for both researchers and graduate students working in these areas

Analysis and Geometry in Control Theory and its Applications Piernicola Bettiol, Piermarco Cannarsa, Giovanni Colombo, Monica Motta, Franco Rampazzo, 2015-09-01 Since the 1950s control theory has established itself as a major mathematical discipline particularly suitable for application in a number of research fields including advanced engineering design economics and the medical sciences However since its emergence there has been a need to rethink and extend fields such as calculus of variations differential geometry and nonsmooth analysis which are closely tied to research on applications Today control theory is a rich source of basic abstract problems arising from applications and provides an important frame of reference for investigating purely mathematical issues In many fields of mathematics the huge and growing scope of activity has been accompanied by fragmentation into a multitude of narrow specialties However outstanding advances are often the result of the quest for unifying themes and a synthesis of different approaches Control theory and its applications are no exception Here the interaction between analysis and geometry has played a crucial role in the evolution of the field This book collects some recent results highlighting geometrical and analytical aspects and the possible connections between them Applications provide the background in the classical spirit of mutual interplay between abstract theory and problem solving practice

Numerical Control: Part B Emmanuel Trélat, Enrique Zuazua, 2023-02-20 Numerical Control Part B Volume 24 in the Handbook of Numerical Analysis series highlights new advances in the field with this new volume presenting interesting chapters written by an international board of authors Chapters in this volume include Control problems in the coefficients and the domain for linear elliptic equations Computational approaches for extremal geometric eigenvalue problems Non overlapping domain decomposition in space and time for PDE constrained optimal control problems on networks Feedback Control of Time dependent Nonlinear PDEs with Applications in Fluid Dynamics Stabilization of the Navier Stokes equations Theoretical and numerical aspects Reconstruction algorithms based on Carleman estimates and more Other sections cover Discrete time formulations as time discretization strategies in data assimilation Back and forth iterations Time reversal methods Unbalanced Optimal Transport from Theory to Numerics An ADMM Approach to the Exact and Approximate Controllability of Parabolic Equations Nonlocal balance laws an overview over recent results Numerics and control of conservation laws Numerical approaches for simulation and control of superconducting quantum circuits and much more Provides the authority and expertise of leading contributors from an international board of authors Presents the latest release in the Handbook of Numerical Analysis series Updated release includes the latest information on Numerical Control

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