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Carlo Sinestrari

Semiconcave Functions, Hamilton–Jacobi Equations, and Optimal Control

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Semiconcave Functions Hamilton Jacobi Equations And Optimal Control

Kamal Shah,Baver Okutmuştur

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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

Hamiltonian Systems Albert Fathi,Philip J. Morrison,Tere M-Seara,Sergei Tabachnikov,2024-05-09 Dynamical systems that are amenable to formulation in terms of a Hamiltonian function or operator encompass a vast swath of fundamental cases in applied mathematics and physics This carefully edited volume represents work carried out during the special program on Hamiltonian Systems at MSRI in the Fall of 2018 Topics covered include KAM theory polygonal billiards Arnold diffusion quantum hydrodynamics viscosity solutions of the Hamilton Jacobi equation surfaces of locally minimal flux Denjoy subsystems and horseshoes and relations to symplectic topology **The Robust Maximum Principle** Vladimir G. Boltyanski,Alexander S. Poznyak,2011-11-06 Covering some of the key areas of optimal control theory OCT a rapidly

expanding field the authors use new methods to set out a version of OCT s more refined maximum principle The results obtained have applications in production planning reinsurance dividend management multi model sliding mode control and multi model differential games This book explores material that will be of great interest to post graduate students researchers and practitioners in applied mathematics and engineering particularly in the area of systems and control

Artificial Intelligence Applications and Innovations Ilias Maglogiannis,Lazaros Iliadis,John MacIntyre,Manuel Dominguez,2023-05-31 This two volume set of IFIP AICT 675 and 676 constitutes the refereed proceedings of the 19th IFIP WG 12 5 International Conference on Artificial Intelligence Applications and Innovations AIAI 2023 held in Le n Spain during June 14 17 2023 This event was held in hybrid mode The 75 regular papers and 17 short papers presented in this two volume set were carefully reviewed and selected from 185 submissions The papers cover the following topics Deep Learning Reinforcement Recurrent Gradient Boosting Adversarial Agents Case Based Reasoning Sentiment Analysis Biomedical Image Analysis CNN Convolutional Neural Networks YOLO CNN Cyber Security Anomaly Detection Explainable AI Social Impact of AI Graph Neural Networks Constraint Programming IoT Fuzzy Modeling Augmented Reality LEARNING Active AutoEncoders Federated Machine Learning Natural Language Optimization Genetic Programming Robotics Spiking NN and Text Mining Transfer Learning **Large-Scale Scientific Computing** Ivan Lirkov,Svetozar D. Margenov,Jerzy Wasniewski,2012-05-24 This book constitutes the thoroughly refereed post conference proceedings of the 8th International Conference on Large Scale Scientific Computations LSSC 2011 held in Sozopol Bulgaria in June 2011 The 74 revised full papers presented together with 3 plenary and invited papers were carefully reviewed and selected from numerous submissions The papers are organized in topical sections on robust multigrid multilevel and multiscale deterministic and stochastic methods for modeling highly heterogeneous media advanced methods for transport control and uncertain systems applications of metaheuristics to large scale problems environmental modelling large scale computing on many core architectures multiscale industrial enviromental and biomedical problems efficient algorithms of computational geometry high performance Monte Carlo simulations voxel based computations and contributed papers *Geometric Analysis, Mathematical Relativity, and Nonlinear Partial Differential Equations* Mohammad Ghomi,2012-09-25 This volume presents the proceedings of the Southeast Geometry Seminar for the meetings that took place bi annually between the fall of 2009 and the fall of 2011 at Emory University Georgia Institute of Technology University of Alabama Birmingham and the University of Tennessee Talks at the seminar are devoted to various aspects of geometric analysis and related fields in particular nonlinear partial differential equations general relativity and geometric topology Articles in this volume cover the following topics a new set of axioms for General Relativity CR manifolds the Mane Conjecture minimal surfaces maximal measures pendant drops the Funk Radon Helgason method ADM mass and capacity and extrinsic curvature in metric spaces **Principles of Dynamic Optimization** Piernicola Bettiol,Richard B. Vinter,2024-06-18 This monograph explores key principles in the modern theory

of dynamic optimization incorporating important advances in the field to provide a comprehensive mathematically rigorous reference Emphasis is placed on nonsmooth analytic techniques and an in depth treatment of necessary conditions minimizer regularity and global optimality conditions related to the Hamilton Jacobi equation is given New streamlined proofs of fundamental theorems are incorporated throughout the text that eliminate earlier cumbersome reductions and constructions The first chapter offers an extended overview of dynamic optimization and its history that details the shortcomings of the elementary theory and demonstrates how a deeper analysis aims to overcome them Aspects of dynamic programming well matched to analytical techniques are considered in the final chapter including characterization of extended value functions associated with problems having endpoint and state constraints inverse verification theorems sensitivity relationships and links to the maximum principle This text will be a valuable resource for those seeking an understanding of dynamic optimization The lucid exposition insights into the field and comprehensive coverage will benefit postgraduates researchers and professionals in system science control engineering optimization and applied mathematics **Dynamics, Bifurcations and Control** Fritz Colonius,Lars Grüne,2003-07-01 This volume originates from the Third Nonlinear Control Workshop namics Bifurcations and Control held in Kloster Irsee April 1 3 2001 As the preceding workshops held in Paris 2000 and in Ghent 1999 it was organized within the framework of Nonlinear Control Network funded by the European Union http www supelec fr lss NCN The papers in this volume center around those control problems where phenomena and methods from dynamical systems theory play a dominant role Despite the large variety of techniques and methods present in the c tributions a rough subdivision can be given into three areas Bifurcation problems stabilization and robustness and global dynamics of control s tems A large part of the fascination in nonlinear control stems from the fact that is deeply rooted in engineering and mathematics alike The contributions to this volume reflect this double nature of nonlinear control We would like to take this opportunity to thank all the contributors and the referees for their careful work Furthermore it is our pleasure to thank Franchise Lamnabhi Lagarrigue the coordinator of our network for her s port in organizing the workshop and the proceedings and for the tremendous efforts she puts into this network bringing the cooperation between the d ferent groups to a new level In particular the exchange and the active p ticipation of young scientists also reflected in the Pedagogical Schools within the Network is an asset for the field of nonlinear control **Geometric Properties for Parabolic and Elliptic PDE's** Vincenzo Ferone,Tatsuki Kawakami,Paolo Salani,Futoshi Takahashi,2021-06-12 This book contains the contributions resulting from the 6th Italian Japanese workshop on Geometric Properties for Parabolic and Elliptic PDEs which was held in Cortona Italy during the week of May 20 24 2019 This book will be of great interest for the mathematical community and in particular for researchers studying parabolic and elliptic PDEs It covers many different fields of current research as follows convexity of solutions to PDEs qualitative properties of solutions to parabolic equations overdetermined problems inverse problems Brunn Minkowski inequalities Sobolev inequalities and isoperimetric inequalities

Topological Optimization and Optimal Transport Maïtine Bergounioux,Édouard Oudet,Martin Rumpf,Guillaume Carlier,Thierry Champion,Filippo Santambrogio,2017-08-07 By discussing topics such as shape representations relaxation theory and optimal transport trends and synergies of mathematical tools required for optimization of geometry and topology of shapes are explored Furthermore applications in science and engineering including economics social sciences biology physics and image processing are covered Contents Part I Geometric issues in PDE problems related to the infinity Laplace operator Solution of free boundary problems in the presence of geometric uncertainties Distributed and boundary control problems for the semidiscrete Cahn Hilliard Navier Stokes system with nonsmooth Ginzburg Landau energies High order topological expansions for Helmholtz problems in 2D On a new phase field model for the approximation of interfacial energies of multiphase systems Optimization of eigenvalues and eigenmodes by using the adjoint method Discrete varifolds and surface approximation Part II Weak Monge Ampere solutions of the semi discrete optimal transportation problem Optimal transportation theory with repulsive costs Wardrop equilibria long term variant degenerate anisotropic PDEs and numerical approximations On the Lagrangian branched transport model and the equivalence with its Eulerian formulation On some nonlinear evolution systems which are perturbations of Wasserstein gradient flows Pressureless Euler equations with maximal density constraint a time splitting scheme Convergence of a fully discrete variational scheme for a thin film equatio Interpretation of finite volume discretization schemes for the Fokker Planck equation as gradient flows for the discrete Wasserstein distance   *Functional Calculus* Kamal Shah,Baver Okutmuştur,2020-06-17 The aim of this book is to present a broad overview of the theory and applications related to functional calculus The book is based on two main subject areas matrix calculus and applications of Hilbert spaces Determinantal representations of the core inverse and its generalizations new series formulas for matrix exponential series results on fixed point theory and chaotic graph operations and their fundamental group are contained under the umbrella of matrix calculus In addition numerical analysis of boundary value problems of fractional differential equations are also considered here In addition reproducing kernel Hilbert spaces spectral theory as an application of Hilbert spaces and an analysis of PM10 fluctuations and optimal control are all contained in the applications of Hilbert spaces The concept of this book covers topics that will be of interest not only for students but also for researchers and professors in this field of mathematics The authors of each chapter convey a strong emphasis on theoretical foundations in this book   Revue Roumaine de Mathématiques Pures Et Appliquées ,2007

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