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Numerical Methods for Optimal Control Problems with State Constraints

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Numerical Methods For Optimal Control Problems With State Constraints

**Roman Szewczyk, Cezary
Zieliński, Małgorzata Kaliczyńska**



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Numerical Methods for Optimal Control Problems with State Constraints Radoslaw Pytlak, 2006-11-14 While optimality conditions for optimal control problems with state constraints have been extensively investigated in the literature the results pertaining to numerical methods are relatively scarce This book fills the gap by providing a family of new methods Among others a novel convergence analysis of optimal control algorithms is introduced The analysis refers to the topology of relaxed controls only to a limited degree and makes little use of Lagrange multipliers corresponding to state constraints This approach enables the author to provide global convergence analysis of first order and superlinearly convergent second order methods Further the implementation aspects of the methods developed in the book are presented and discussed The results concerning ordinary differential equations are then extended to control problems described by differential algebraic equations in a comprehensive way for the first time in the literature

Numerical Methods for Optimal Control Problems with State Constraints S. Lyle, N. K. Nichols, 1991

Numerical Methods for Constrained Optimal Control Problems Hartono Hartono, 2012 In this thesis we consider numerical methods for solving state constrained optimal control problems There are two main foci in the research i e state constrained optimal open loop and feedback control problems For all cases we reformulate the constrained optimal control problem to the unconstrained problem through a penalty method The state constraints which we discuss here are only in the form of inequalities but for both purely state constraint and control state constraint types For solving state constrained optimal open loop control problems we establish a power penalty method and analyze its convergence This method is then implemented in MISER 3.3 to do some numerical tests The results confirm that the method works very well Furthermore we use the power penalty method to discuss a sensitivity analysis On the other hand for solving state constrained optimal feedback control problems we construct a new numerical algorithm The algorithm based on upwind finite difference scheme is iterated in order to increase the accuracy and speed of computation In particular to address the curse of dimensionality a special method for generating grid points in the domain is developed Numerical experiment shows that the computational speed increases significantly with this modified method Moreover for further improvement in the accuracy the algorithm can be combined with Richardson Extrapolation Method

Numerical Methods for Differential Equations, Optimization, and Technological Problems Sergey Repin, Timo Tiihonen, Tero Tuovinen, 2012-10-13 This book contains the results in numerical analysis and optimization presented at the ECCOMAS thematic conference Computational Analysis and Optimization CAO 2011 held in Jyväskylä Finland June 9-11 2011 Both the conference and this volume are dedicated to Professor Pekka Neittaanmäki on the occasion of his sixtieth birthday It consists of five parts that are closely related to his scientific activities and interests Numerical Methods for Nonlinear Problems Reliable Methods for Computer Simulation Analysis of Noised and Uncertain Data Optimization Methods Mathematical Models Generated by Modern Technological Problems The book also includes a short biography of Professor Neittaanmäki

Optimization with PDE Constraints Michael Hinze, Rene Pinnau, Michael Ulbrich, Stefan Ulbrich, 2008-10-16 Solving optimization problems subject to constraints given in terms of partial differential equations PDEs with additional constraints on the controls and or states is one of the most challenging problems in the context of industrial medical and economical applications where the transition from model based numerical simulations to model based design and optimal control is crucial For the treatment of such optimization problems the interaction of optimization techniques and numerical simulation plays a central role After proper discretization the number of optimization variables varies between 10 and 10 It is only very recently that the enormous advances in computing power have made it possible to attack problems of this size However in order to accomplish this task it is crucial to utilize and further explore the specific mathematical structure of optimization problems with PDE constraints and to develop new mathematical approaches concerning mathematical analysis structure exploiting algorithms and discretization with a special focus on prototype applications The present book provides a modern introduction to the rapidly developing mathematical field of optimization with PDE constraints The first chapter introduces to the analytical background and optimality theory for optimization problems with PDEs Optimization problems with PDE constraints are posed in infinite dimensional spaces Therefore functional analytic techniques function space theory as well as existence and uniqueness results for the underlying PDE are essential to study the existence of optimal solutions and to derive optimality conditions

Optimal Control of ODEs and DAEs Matthias Gerdts, 2023-11-06 Ordinary differential equations ODEs and differential algebraic equations DAEs are widely used to model control systems in engineering natural sciences and economy Optimal control plays a central role in optimizing such systems and to operate them efficiently and safely The intention of this textbook is to provide both the theoretical and computational tools that are necessary to investigate and to solve optimal control problems with ODEs and DAEs An emphasis is placed on the interplay between the optimal control problem which typically is defined and analyzed in a Banach space setting and discretizations thereof which lead to finite dimensional optimization problems The theoretical parts of the book require some knowledge of functional analysis the numerically oriented parts require knowledge from linear algebra and numerical analysis Practical examples are provided throughout the book for illustration purposes The book addresses primarily master and PhD students as well as researchers in applied mathematics but also engineers or scientists with a good background in mathematics The book serves as a reference in research and teaching and hopefully helps to advance the state of the art in optimal control

Optimization Techniques And Applications: International Conference (In 2 Volumes) F S Chou, T Y Leong, Nee Lam Loh, Kang Hoh Phua, K C Tan, Chien Ming Wang, W Y Yeong, 1992-05-25 With the advent of powerful computers and novel mathematical programming techniques the multidisciplinary field of optimization has advanced to the stage that quite complicated systems can be addressed The conference was organized to provide a platform for the exchanging of new ideas and information and for identifying areas for future research The contributions covered both theoretical techniques and a

rich variety of case studies to which optimization can be usefully applied

Optimization and Applications Nicholas Olenov, Yuri Evtushenko, Michael Khachay, Vlasta Malkova, 2020-11-05 This book constitutes the refereed proceedings of the 11th International Conference on Optimization and Applications OPTIMA 2020 held in Moscow Russia in September October 2020 The 21 full and 2 short papers presented were carefully reviewed and selected from 60 submissions The papers cover such topics as mathematical programming combinatorial and discrete optimization optimal control optimization in economics finance and social sciences global optimization and applications The conference was held virtually due to the COVID 19 pandemic

Optimal Control of Partial Differential Equations Involving Pointwise State Constraints: Regularization and Applications Irwin Yousept, 2008

Challenges in Automation, Robotics and Measurement Techniques Roman Szewczyk, Cezary Zieliński, Małgorzata Kaliczyńska, 2016-02-15 This book presents the set of papers accepted for presentation at the International Conference Automation held in Warsaw 2 4 March of 2016 It presents the research results presented by top experts in the fields of industrial automation control robotics and measurement techniques Each chapter presents a thorough analysis of a specific technical problem which is usually followed by numerical analysis simulation and description of results of implementation of the solution of a real world problem The presented theoretical results practical solutions and guidelines will be valuable for both researchers working in the area of engineering sciences and for practitioners solving industrial problems

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