

Lyapunov Functions in Differential Games

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Lyapunov Functions In Differential Games

Lars Grüne



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Lyapunov Functions in Differential Games Vladislav I Zhukovskiy, 2003-01-16 A major step in differential games is determining an explicit form of the strategies of players who follow a certain optimality principle To do this the associated modification of Bellman dynamic programming problems has to be solved for some differential games this could be Lyapunov functions whose arsenal has been supplied by stability theory This approach which combines dynamic programming and the Lyapunov function method leads to coefficient criteria or ratios of the game math model parameters with which optimal strategies of the players not only exist but their analytical form can be specified In this book coefficient criteria are derived for numerous new and relevant problems in the theory of linear quadratic multi player differential games Those criteria apply when the players formulate their strategies independently non co operative games and use non Nash equilibria or when the game model recognizes noise perturbation and other uncertainties of which only their ranges are known differential games under uncertainty This text is useful for researchers engineers and students of applied mathematics control theory and the engineering sciences

Lyapunov Functions in Differential Games Vladislav I Zhukovskiy, 2003-01-16 A major step in differential games is determining an explicit form of the strategies of players who follow a certain optimality principle To do this the associated modification of Bellman dynamic programming problems has to be solved for some differential games this could be Lyapunov functions whose arsenal has been supplied by stability theor

Non-cooperative Stochastic Differential Game Theory of Generalized Markov Jump Linear Systems Cheng-ke Zhang, Huai-nian Zhu, Hai-ying Zhou, Ning Bin, 2016-09-02 This book systematically studies the stochastic non cooperative differential game theory of generalized linear Markov jump systems and its application in the field of finance and insurance The book is an in depth research book of the continuous time and discrete time linear quadratic stochastic differential game in order to establish a relatively complete framework of dynamic non cooperative differential game theory It uses the method of dynamic programming principle and Riccati equation and derives it into all kinds of existence conditions and calculating method of the equilibrium strategies of dynamic non cooperative differential game Based on the game theory method this book studies the corresponding robust control problem especially the existence condition and design method of the optimal robust control strategy The book discusses the theoretical results and its applications in the risk control option pricing and the optimal investment problem in the field of finance and insurance enriching the achievements of differential game research This book can be used as a reference book for non cooperative differential game study for graduate students majored in economic management science and engineering of institutions of higher learning

Differential Games and Applications Tamer Başar, Pierre Bernhard, 1989 This volume contains fifteen articles on the topic of differential and dynamic games focusing on both theory and applications It covers a variety of areas and presents recent developments on topics of current interest It should be useful to researchers in differential and dynamic games systems and control operations research and mathematical

economics *Dynamics, Bifurcations and Control* Fritz Colonius, Lars Grüne, 2003-07-01 This volume originates from the Third Nonlinear Control Workshop Dynamics 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 contributions a rough subdivision can be given into three areas Bifurcation problems stabilization and robustness and global dynamics of control systems A large part of the fascination in nonlinear control stems from the fact that it 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 support in organizing the workshop and the proceedings and for the tremendous efforts she puts into this network bringing the cooperation between the different groups to a new level In particular the exchange and the active participation of young scientists also reflected in the Pedagogical Schools within the Network is an asset for the field of nonlinear control

Pursuit-Evasion Differential Games Y. Yavin, M. Pachter, 2014-06-28 Twenty papers are devoted to the treatment of a wide spectrum of problems in the theory and applications of dynamic games with the emphasis on pursuit evasion differential games The problem of capturability is thoroughly investigated also the problem of noise corrupted state measurements Attention is given to aerial combat problems and their attendant modelling issues such as variable speed of the combatants the three dimensionality of physical space and the combat problem i.e. problems related to role determination The Berge Equilibrium: A Game-Theoretic Framework for the Golden Rule of Ethics Mindia E. Salukvadze, Vladislav I. Zhukovskiy, 2020-02-18 The goal of this book is to elaborate on the main principles of the theory of the Berge equilibrium by answering the following two questions What are the basic properties of the Berge equilibrium Does the Berge equilibrium exist and how can it be calculated The Golden Rule of ethics which appears in Christianity Judaism Islam Buddhism Confucianism and other world religions states the following Behave towards others as you would like them to behave towards you In any game each party of conflict seeks to maximize some payoff Therefore for each player the Golden Rule is implemented through the maximization of his/her payoff by all other players which matches well with the concept of the Berge equilibrium The approach presented here will be of particular interest to researchers including undergraduates and graduates and economists focused on decision making under complex conflict conditions The peaceful resolution of conflicts is the cornerstone of the approach as a matter of fact the Golden Rule precludes military clashes and violence In turn the new approach requires new methods in particular the existence problems are reduced to saddle point design for the Germeier convolution of payoff functions with further transition to mixed strategies in accordance with the standard

procedure employed by E Borel J von Neumann J Nash and their followers Moreover this new approach has proven to be efficient and fruitful with regard to a range of other important problems in mathematical game theory which are considered in the Appendix

Generalized Solutions of First Order PDEs Andrei I. Subbotin, 2013-06-29 Hamilton Jacobi equations and other types of partial differential equations of the first order are dealt with in many branches of mathematics mechanics and physics These equations are usually nonlinear and functions vital for the considered problems are not smooth enough to satisfy these equations in the classical sense An example of such a situation can be provided by the value function of a differential game or an optimal control problem It is known that at the points of differentiability this function satisfies the corresponding Hamilton Jacobi Isaacs Bellman equation On the other hand it is well known that the value function is as a rule not everywhere differentiable and therefore is not a classical global solution Thus in this case as in many others where first order PDEs are used there arises necessity to introduce a notion of generalized solution and to develop theory and methods for constructing these solutions In the 50s 70s problems that involve nonsmooth solutions of first order PDEs were considered by Bakhvalov Evans Fleming Gelfand Godunov Hopf Kuznetsov Ladyzhenskaya Lax Oleinik Rozhdestvenskiĭ Samarskii Tikhonov and other mathematicians Among the investigations of this period we should mention the results of S N Kruzhkov which were obtained for Hamilton Jacobi equation with convex Hamiltonian A review of the investigations of this period is beyond the limits of the present book A sufficiently complete bibliography can be found in 58 126 128 141

Nonlinear and Optimal Control Systems Thomas L. Vincent, Walter J. Grantham, 1997-06-23 Designed for one semester introductory senior or graduate level course the authors provide the student with an introduction of analysis techniques used in the design of nonlinear and optimal feedback control systems There is special emphasis on the fundamental topics of stability controllability and optimality and on the corresponding geometry associated with these topics Each chapter contains several examples and a variety of exercises

Control and Dynamic Systems V35: Advances in Control Mechanics Part 2 of 2 C.T. Leonides, 2012-12-02 Advances in Control Mechanics is based on a National Science Foundation Sponsored Workshop on Control Mechanics i e control system development using analytical methods of mechanics and active control of mechanical systems Publication of the presentations at this workshop in this Academic Press series has made it possible to expand them into a format which will facilitate the study and utilization of their significant results by working professionals and research workers on the international scene This book comprises 13 chapters with the first focusing on recursive Lyapunov functions particularly their properties and linear systems Succeeding chapters tackle topics such as the Lyapunov functional approach to uncertain systems governed by functional differential equations with finite time lag and stabilizing discrete control laws for Hamiltonian systems Other chapters cover component model reduction in canonical correlation coordinates controlling a flexible plate to mimic a rigid one the modal stability of imperfect cyclic systems and simultaneous stabilization via low order controllers The remaining chapters discuss the use of Liapunov

techniques for collision avoidance of robot arms avoidance control of a two point mechanical system coordination controllers for multi arm manipulators MRAC techniques with application to robot manipulators optimal preview controllers based upon explicit trajectory models and analysis of a robot dragline for mining This book will be of interest to practitioners in the fields of engineering and aeronautics *Dichotomies and Stability in Nonautonomous Linear Systems* Yu. A. Mitropolsky, A.M. Samoilenko, V.L. Kulik, 2002-10-10 Linear nonautonomous equations arise as mathematical models in mechanics chemistry and biology The investigation of bounded solutions to systems of differential equations involves some important and challenging problems of perturbation theory for invariant toroidal manifolds This monograph is a detailed study of the application of Lyapunov func *Dynamic Incentives for Optimal Control of Competitive Power Systems* Kölsch, Lukas, 2022-10-11 This work presents a real time dynamic pricing framework for future electricity markets Deduced by first principles analysis of physical economic and communication constraints within the power system the proposed feedback control mechanism ensures both closed loop system stability and economic efficiency at any given time The resulting price signals are able to incentivize competitive market participants to eliminate spatio temporal shortages in power supply quickly and purposively **Mathematics of Complexity and Dynamical Systems** Robert A. Meyers, 2011-10-05 Mathematics of Complexity and Dynamical Systems is an authoritative reference to the basic tools and concepts of complexity systems theory and dynamical systems from the perspective of pure and applied mathematics Complex systems are systems that comprise many interacting parts with the ability to generate a new quality of collective behavior through self organization e g the spontaneous formation of temporal spatial or functional structures These systems are often characterized by extreme sensitivity to initial conditions as well as emergent behavior that are not readily predictable or even completely deterministic The more than 100 entries in this wide ranging single source work provide a comprehensive explication of the theory and applications of mathematical complexity covering ergodic theory fractals and multifractals dynamical systems perturbation theory solitons systems and control theory and related topics Mathematics of Complexity and Dynamical Systems is an essential reference for all those interested in mathematical complexity from undergraduate and graduate students up through professional researchers H-Control Theory Edoardo Mosca, Luciano Pandolfi, 2006-11-14 The fundamental problem in control engineering is to provide robust performance to uncertain plants H control theory began in the early eighties as an attempt to lay down rigorous foundations on the classical robust control requirements It now turns out that H control theory is at the crossroads of several important directions of research space or polynomial approach to control and classical interpolation theory harmonic analysis and operator theory minimax LQ stochastic control and integral equations The book presents the underlying fundamental ideas problems and advances through the pen of leading contributors to the field for graduate students and researchers in both engineering and mathematics From the Contents C Foias Commutant Lifting Techniques for Computing Optimal H Controllers B A Francis Lectures on H Control and Sampled Data Systems J W

Helton Two Topics in Systems Engineering Frequency Domain Design and Nonlinear System H Kwakernaak The Polynomial Approach to H Optimal Regulation J B Pearson A Short Course in l Optimal Control **Asymptotic Methods in Resonance Analytical Dynamics** Eugeniu Grebenikov, Yu. A. Mitropolsky, Y.A. Ryabov, 2004-03-02 Asymptotic Methods in Resonance Analytical Dynamics presents new asymptotic methods for the analysis and construction of solutions mainly periodic and quasiperiodic of differential equations with small parameters Along with some background material and theory behind these methods the authors also consider a variety of problems and applications in nonlinear mechanics and oscillation theory The methods examined are based on two types the generalized averaging technique of Krylov Bogolubov and the numeric analytical iterations of Lyapunov Poincaré This text provides a useful source of reference for postgraduates and researchers working in this area of applied mathematics Set-Theoretic Methods in Control Franco Blanchini, Stefano Miani, 2015-07-02 The second edition of this monograph describes the set theoretic approach for the control and analysis of dynamic systems both from a theoretical and practical standpoint This approach is linked to fundamental control problems such as Lyapunov stability analysis and stabilization optimal control control under constraints persistent disturbance rejection and uncertain systems analysis and synthesis Completely self contained this book provides a solid foundation of mathematical techniques and applications extensive references to the relevant literature and numerous avenues for further theoretical study All the material from the first edition has been updated to reflect the most recent developments in the field and a new chapter on switching systems has been added Each chapter contains examples case studies and exercises to allow for a better understanding of theoretical concepts by practical application The mathematical language is kept to the minimum level necessary for the adequate formulation and statement of the main concepts yet allowing for a detailed exposition of the numerical algorithms for the solution of the proposed problems Set Theoretic Methods in Control will appeal to both researchers and practitioners in control engineering and applied mathematics It is also well suited as a textbook for graduate students in these areas Praise for the First Edition This is an excellent book full of new ideas and collecting a lot of diverse material related to set theoretic methods It can be recommended to a wide control community audience B T Polyak Mathematical Reviews This book is an outstanding monograph of a recent research trend in control It reflects the vast experience of the authors as well as their noticeable contributions to the development of this field It is highly recommended to PhD students and researchers working in control engineering or applied mathematics The material can also be used for graduate courses in these areas Octavian Pastravanu Zentralblatt MATH **Library of Congress Subject Headings** Library of Congress, 2006 **Asymptotic Behavior of Dynamical and Control Systems Under Perturbation and Discretization** Lars Grüne, 2002 This text provides an approach to the study of perturbation and discretization effects on the long time behaviour of dynamical and control systems It analyzes the impact of time and space discretizations on asymptotically stable attracting sets attractors and asymptotically controllable sets *Asymptotic Behavior of Dynamical*

and Control Systems under Perturbation and Discretization Lars Grüne, 2004-10-19 This book provides an approach to the study of perturbation and discretization effects on the long time behavior of dynamical and control systems It analyzes the impact of time and space discretizations on asymptotically stable attracting sets attractors asymptotically controllable sets and their respective domains of attractions and reachable sets Combining robust stability concepts from nonlinear control theory techniques from optimal control and differential games and methods from nonsmooth analysis both qualitative and quantitative results are obtained and new algorithms are developed analyzed and illustrated by examples **Advances in Dynamic Games** Vlastimil Krivan, Georges Zaccour, 2013-11-23 This contributed volume focuses on aspects of dynamic game theory including differential games evolutionary games and stochastic games It covers theoretical developments algorithmic methods and applications to fields as varied as mathematical biology environmental management economics engineering guidance and control and social interaction It will be of interest to an interdisciplinary audience of researchers practitioners and advanced graduate students *Advances in Dynamic Games* presents state of the art research that serves as a testament to the vitality and growth of the field of dynamic games and their applications Its contributions written by experts in their respective disciplines are outgrowths of presentations originally given at the 15th International Symposium of Dynamic Games and Applications held July 19-22 2012 in Brno Czech Republic

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