

Lyapunov Functions in Differential Games

V. I. Zhukovskiy



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Lyapunov Functions In Differential Games

C.T. Leonides



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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

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

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 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 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

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 Gel'fand 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 **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 functions **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

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