Radosław Pytlak

Numerical Methods for Optimal Control Problems with State Constraints

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Suresh P. Sethi

Numerical Methods For Optimal Control Problems With State Constraints:

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 Optimal Control Problems with State Constraints Radoslaw Pytlak,1999-08-19 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 Solution of Optimal Control Problems with State Constraints by Sequential Quadratic Programming in Function Space** Kees C. P. Machielsen,1988   **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 focii 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 con rm that the method work 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 nite di erence 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 modi ed method Moreover for further improvement in the accuracy the algorithm can be combined with Richardson Extrapolation Method   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 d ferential 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 si lations to model based design and optimal control is crucial For the treatment of such optimization problems the interaction of optimization techniques and num ical simulation plays a central role After proper discretization the number of op 3 10 timization 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 f ther explore the speci c 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 ma ematical eld of optimization with PDE constraints The rst chapter introduces to the analytical background and optimality theory for optimization problems with PDEs Optimization problems with PDE constraints are posed in in nite dim sional 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   **Constrained Optimization and Optimal Control for Partial Differential Equations** Günter Leugering,Sebastian Engell,Andreas Griewank,Michael Hinze,Rolf Rannacher,Volker Schulz,Michael Ulbrich,Stefan Ulbrich,2012-01-03 This special volume focuses on optimization and control of processes governed by partial differential equations The contributors are mostly participants of the DFG priority program 1253 Optimization with PDE constraints which is active since 2006 The book is organized in sections which cover almost the entire spectrum of modern research in this emerging field Indeed even though the field of optimal control and optimization for PDE constrained problems has undergone a dramatic increase of interest during the last four decades a full theory for nonlinear problems is still lacking The contributions of this volume some of which have the character of survey articles therefore aim at creating and developing further new ideas for optimization control and corresponding numerical simulations of systems of possibly coupled nonlinear partial differential equations The research conducted within this unique network of groups in more than fifteen German universities focuses on novel methods of optimization control and identification for problems in infinite dimensional spaces shape and topology problems model reduction and adaptivity discretization concepts and important applications Besides the theoretical interest the most prominent question is about the effectiveness of model based numerical optimization methods

for PDEs versus a black box approach that uses existing codes often heuristic based for optimization **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 effi ciently 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 defi ned 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 **Optimal Control Theory** Suresh P. Sethi,2022-01-03 This new 4th edition offers an introduction to optimal control theory and its diverse applications in management science and economics It introduces students to the concept of the maximum principle in continuous as well as discrete time by combining dynamic programming and Kuhn Tucker theory While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations encountered in business and economics It applies optimal control theory to the functional areas of management including finance production and marketing as well as the economics of growth and of natural resources In addition it features material on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework Exercises are included in each chapter while the answers to selected exercises help deepen readers understanding of the material covered Also included are appendices of supplementary material on the solution of differential equations the calculus of variations and its ties to the maximum principle and special topics including the Kalman filter certainty equivalence singular control a global saddle point theorem Sethi Skiba points and distributed parameter systems Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as the foundation for the book in which the author applies it to business management problems developed from his own research and classroom instruction The new edition has been refined and updated making it a valuable resource for graduate courses on applied optimal control theory but also for financial and industrial engineers economists and operational researchers interested in applying dynamic optimization in their fields 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   Optimization and Applications Nicholas Olenev,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   **Scientific and Technical Aerospace Reports** ,1984 Lists citations with abstracts for aerospace related reports obtained from world wide sources and announces documents that have recently been entered into the NASA Scientific and Technical Information Database   **The Oxford Handbook of the Macroeconomics of Global Warming** Lucas Bernard,Willi Semmler,2014-11-20 The first World Climate Conference which was sponsored by the World Meteorological Organization in Gen ve in 1979 triggered an international dialogue on global warming From the 1997 United Nations sponsored conference during which the Kyoto Protocol was signed through meetings in Copenhagen Canc n Durban and most recently Doha 2012 and Warsaw 2013 worldwide attention to the issue of global warming and its impact on the world s economy has rapidly increased in intensity The consensus of these debates and discussions however is less than clear Optimistically many geoscience researchers and members of the Intergovernmental Panel on Climate Change IPCC have supported CO_2 emission reduction pledges while maintaining that a 2 C limit in increased temperature by the year 2100 is achievable through international coordination Other observers postulate that established CO_2 reduction commitments such as those agreed to at the Copenhagen United Nations Climate Change Conference 2009 are insufficient and cannot hold the global warming increase below 2 C As experts theorize on precisely what impact global warming will have developing nations have become particularly alarmed The developed world will use energy to mitigate global warming effects but developing countries are more exposed by geography and poverty to the most dangerous consequences of a global temperature rise and lack the economic means to adapt The complex dynamics that result from this confluence of science and geopolitics gives rise to even more complicated issues for economists financial planners business leaders and policy makers The Oxford Handbook of the Macroeconomics of Global Warming analyzes the economic impact of issues related to and resulting from global warming specifically the implications of possible preventative measures various policy changes and adaptation efforts as well as the different consequences climate change will have on both developing and developed nations This multi disciplinary approach which touches on issues of growth employment and

development elucidates for readers state of the art research on the complex and far reaching problem of global warming

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   Online Optimization of Large Scale Systems Martin Grötschel,Sven O. Krumke,Joerg Rambau,2013-03-14 In its thousands of years of history mathematics has made an extraordinary ca reer It started from rules for bookkeeping and computation of areas to become the language of science Its potential for decision support was fully recognized in the twentieth century only vitally aided by the evolution of computing and communi cation technology Mathematical optimization in particular has developed into a powerful machinery to help planners Whether costs are to be reduced profits to be maximized or scarce resources to be used wisely optimization methods are available to guide decision making Opti mization is particularly strong if precise models of real phenomena and data of high quality are at hand often yielding reliable automated control and decision proce dures But what if the models are soft and not all data are around Can mathematics help as well This book addresses such issues e g problems of the following type An elevator cannot know all transportation requests in advance In which order should it serve the passengers Wing profiles of aircrafts influence the fuel consumption Is it possible to con tinuously adapt the shape of a wing during the flight under rapidly changing conditions Robots are designed to accomplish specific tasks as efficiently as possible But what if a robot navigates in an unknown environment Energy demand changes quickly and is not easily predictable over time Some types of power plants can only react slowly   *Control Applications of Nonlinear Programming and Optimization* G. Di Pillo,2014-05-17 Control Applications of Nonlinear Programming and Optimization presents the proceedings of the Fifth IFAC Workshop held in Capri Italy on June 11 14 1985 The book covers various aspects of the optimization of control systems and of the numerical solution of optimization problems The text also discusses specific applications concerned with the optimization of aircraft trajectories of mineral and metallurgical processes of wind tunnels and of nuclear reactors The book also considers computer aided design of control systems The book is useful to mathematicians engineers and computer engineers   **Applied Mechanics Reviews** ,1973   *Active Flow Control* Rudibert King,2007-08-29 The dramatically increasing requirements of mobility through road rail and airborne transport systems in the future necessitate non evolutionary impro ments of transportation systems Without severe implications concerning the environment or restrictions concerning the performance these requirements will only be met by a concerted action of many disciplines It is believed that with ACTIVE FLOW CONTROL a key technology exists to supply an important block in the mosaic to be laid in the pursuit of

best and sustainable solutions Manipulation of uid ows is highly advantageous in many cases Aerodynamic or uid owsaroundorinsidebodies imposedrag liftandmoments onthebody removeor supply energy by convection Flow induced noise may be produced by the interaction of a body with the surrounding air Moreover the interaction with the body changes the state of the ow drastically A neatly aligned laminar ow around a wing of an aircraft giving enough lift can become highly irregular and separatedfrom the surface with the result of a loss of lift For cooling of gines of transportand other systems highly irregular turbulent uid ows across the components are needed to guarantee a large heat transfer In future engines of airplanes complying for example with the EU Vision 2020 an increased heat transfer on the other hand has to be avoided by all means in some parts of the engine Turbine stages may be exposed here to extremely hot gases needed for highe ciency whichwoulddestroythe blades Inthis application morelaminar ow regimes would be advantageous yielding a poorer heat transfer Theirregular owinacombustore g **Maximum Principle and Dynamic Programming Viscosity Solution Approach** Bing Sun,Bao-Zhu Guo,Zhen-Zhen Tao,2025-08-02 This book is concerned with optimal control problems of dynamical systems described by partial differential equations PDEs The content covers the theory and numerical algorithms starting with open loop control and ending with closed loop control It includes Pontryagin s maximum principle and the Bellman dynamic programming principle based on the notion of viscosity solution The Bellman dynamic programming method can produce the optimal control in feedback form making it more appealing for online implementations and robustness The determination of the optimal feedback control law is of fundamental importance in optimal control and can be argued as the Holy Grail of control theory The book is organized into five chapters Chapter 1 presents necessary mathematical knowledge Chapters 2 and 3 Part 1 focus on the open loop control while Chapter 4 and 5 Part 2 focus on the closed loop control In this monograph we incorporate the notion of viscosity solution of PDE with dynamic programming approach The dynamic programming viscosity solution DPVS approach is then used to investigate optimal control problems In each problem the optimal feedback law is synthesized and numerically demonstrated The last chapter presents multiple algorithms for the DPVS approach including an upwind finite difference scheme with the convergence proof It is worth noting that the dynamic systems considered are primarily of technical or biologic origin which is a highlight of the book This book is systematic and self contained It can serve the expert as a ready reference for control theory of infinite dimensional systems These chapters taken together would also make a one semester course for graduate with first courses in PDE constrained optimal control **Control and Estimation of Distributed Parameter Systems** W. Desch,Franz Kappel,K. Kunisch,1998-03-24 Consisting of 23 refereed contributions this volume offers a broad and diverse view of current research in control and estimation of partial differential equations Topics addressed include but are not limited to control and stability of hyperbolic systems related to elasticity linear and nonlinear control and identification of nonlinear parabolic systems exact and approximate controllability and observability Pontryagin s maximum principle and dynamic programming in PDE and

numerics pertinent to optimal and suboptimal control problems This volume is primarily geared toward control theorists seeking information on the latest developments in their area of expertise It may also serve as a stimulating reader to any researcher who wants to gain an impression of activities at the forefront of a vigorously expanding area in applied mathematics

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