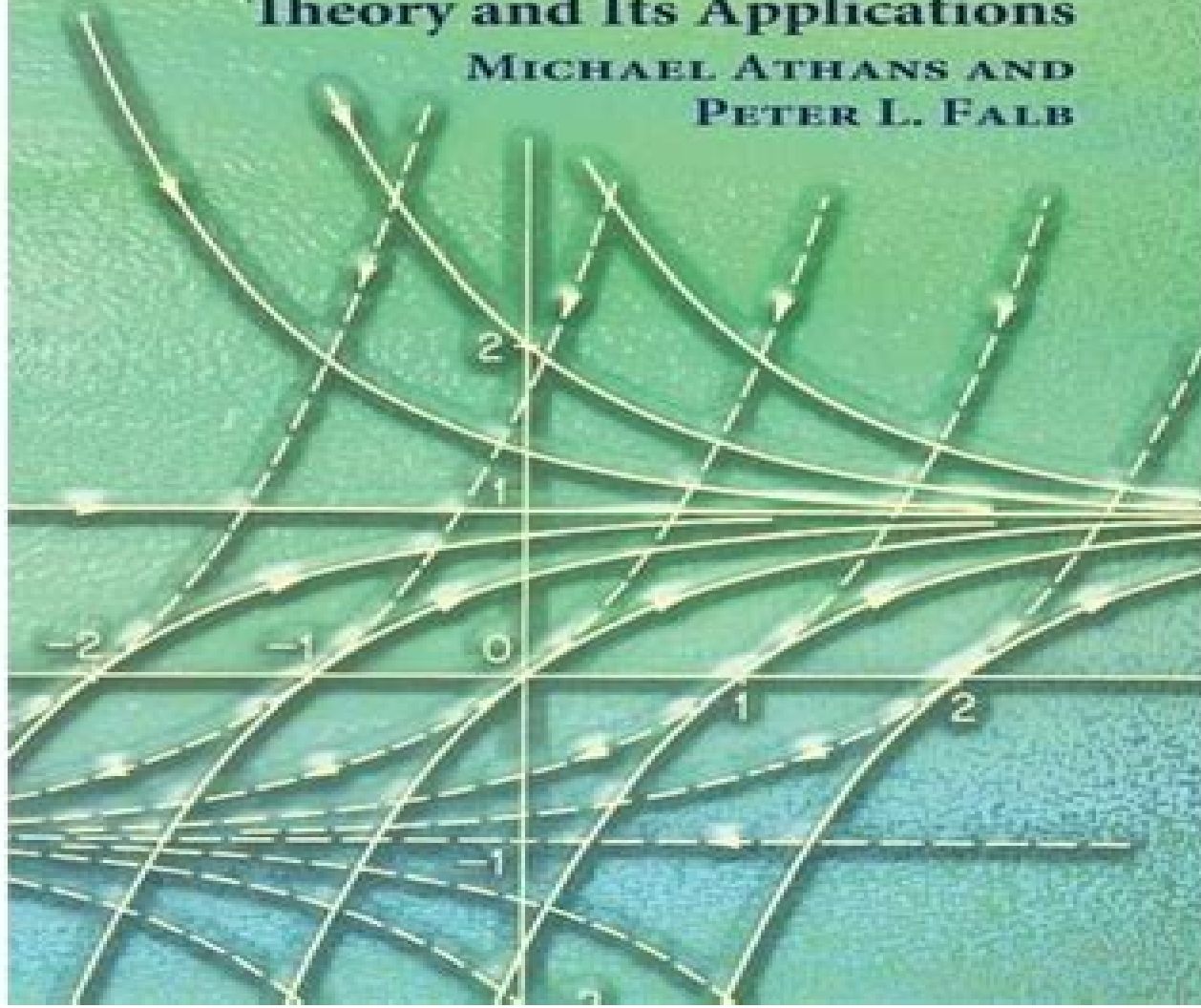


OPTIMAL CONTROL

An Introduction to the
Theory and Its Applications

MICHAEL ATHANS AND
PETER L. FALB



Optimal Control An Introduction

**Onésimo Hernández-Lerma, Leonardo
R. Laura-Guarachi, Saul Mendoza-
Palacios, David González-Sánchez**

Optimal Control An Introduction:

Optimal Control Theory Donald E. Kirk, 2004-01-01 Geared toward upper level undergraduates this text introduces three aspects of optimal control theory dynamic programming Pontryagin's minimum principle and numerical techniques for trajectory optimization Numerous problems which introduce additional topics and illustrate basic concepts appear throughout the text Solution guide available upon request 131 figures 14 tables 1970 edition *Optimal Control* Michael Athans, Peter L. Falb, 2013-04-26 Geared toward advanced undergraduate and graduate engineering students this text introduces the theory and applications of optimal control It serves as a bridge to the technical literature enabling students to evaluate the implications of theoretical control work and to judge the merits of papers on the subject Rather than presenting an exhaustive treatise Optimal Control offers a detailed introduction that fosters careful thinking and disciplined intuition It develops the basic mathematical background with a coherent formulation of the control problem and discussions of the necessary conditions for optimality based on the maximum principle of Pontryagin In depth examinations cover applications of the theory to minimum time minimum fuel and to quadratic criteria problems The structure properties and engineering realizations of several optimal feedback control systems also receive attention Special features include numerous specific problems carried through to engineering realization in block diagram form The text treats almost all current examples of control problems that permit analytic solutions and its unified approach makes frequent use of geometric ideas to encourage students intuition **Optimal Control** Leslie M. Hocking, 1991 Systems that evolve with time occur frequently in nature and modelling the behaviour of such systems provides an important application of mathematics These systems can be completely deterministic but it may be possible too to control their behaviour by intervention through controls The theory of optimal control is concerned with determining such controls which at minimum cost either direct the system along a given trajectory or enable it to reach a given point in its state space This textbook is a straightforward introduction to the theory of optimal control with an emphasis on presenting many different applications Professor Hocking has taken pains to ensure that the theory is developed to display the main themes of the arguments but without using sophisticated mathematical tools Problems in this setting can arise across a wide range of subjects and there are illustrative examples of systems from as diverse fields as dynamics economics population control and medicine Throughout there are many worked examples and numerous exercises with solutions are provided **Optimal Control Theory** Donald E. Kirk, 1976 *Introduction to Control Theory, Including Optimal Control* David N. Burghes, Alexander Graham, 1980 **An Introduction to Optimal Control Theory** Aaron Strauss, 2012-12-06 This paper is intended for the beginner It is not a state of the art paper for research workers in the field of control theory Its purpose is to introduce the reader to some of the problems and results in control theory to illustrate the application of these results and to provide a guide for his further reading on this subject I have tried to motivate the results with examples especially with one canonical simple example described in 3 Many results

such as the maximum principle have long and difficult proofs I have omitted these proofs In general I have included only the proofs which are either 1 not too difficult or 2 fairly enlightening as to the nature of the result I have however usually attempted to draw the strongest conclusion from a given proof For example many existing proofs in control theory for compact targets and uniqueness of solutions also hold for closed targets and non uniqueness Finally at the end of each section I have given references to generalizations and origins of the results discussed in that section I make no claim of completeness in the references however as I have often been content merely to refer the reader either to an exposition or to a paper which has an extensive bibliography IV These lecture notes are revisions of notes I used for a series of nine lectures on control theory at the International Summer School on Mathematical Systems and Economics held in Varenna Italy June 1967

Introduction to Optimal Control Theory Aaron Strauss, 1982 **Optimal Control** Peter Lawrence Falb, 2000 An Introduction to Applied Optimal Control Knowles, 1982-03-18 An Introduction to Applied Optimal Control *Optimal Control Theory* Donald E. Kirk, 1970 Geared toward upper level undergraduates this text introduces three aspects of optimal control theory dynamic programming Pontryagin's minimum principle and numerical techniques for trajectory optimization Numerous problems which introduce additional topics and illustrate basic concepts appear throughout the text Solution guide available upon request 131 figures 14 tables 1970 edition Optimal Control Arturo Locatelli, 2001-03 From the reviews The style of the book reflects the author's wish to assist in the effective learning of optimal control by suitable choice of topics the mathematical level used and by including numerous illustrated examples In my view the book suits its function and purpose in that it gives a student a comprehensive coverage of optimal control in an easy to read fashion Measurement and Control *Introduction to Optimal Control* Ian McCausland, 1968 **Optimal Control -an Introduction To The Theory Its Applications-** Athans M., Optimal Control Arturo Locatelli, 2013-09-14 From the reviews The style of the book reflects the author's wish to assist in the effective learning of optimal control by suitable choice of topics the mathematical level used and by including numerous illustrated examples In my view the book suits its function and purpose in that it gives a student a comprehensive coverage of optimal control in an easy to read fashion Measurement and Control

An Introduction to Optimal Control Theory Onésimo Hernández-Lerma, Leonardo R. Laura-Guarachi, Saul Mendoza-Palacios, David González-Sánchez, 2023-02-21 This book introduces optimal control problems for large families of deterministic and stochastic systems with discrete or continuous time parameter These families include most of the systems studied in many disciplines including Economics Engineering Operations Research and Management Science among many others The main objective is to give a concise systematic and reasonably self contained presentation of some key topics in optimal control theory To this end most of the analyses are based on the dynamic programming DP technique This technique is applicable to almost all control problems that appear in theory and applications They include for instance finite and infinite horizon control problems in which the underlying dynamic system follows either a deterministic or stochastic difference or

differential equation In the infinite horizon case it also uses DP to study undiscounted problems such as the ergodic or long run average cost After a general introduction to control problems the book covers the topic dividing into four parts with different dynamical systems control of discrete time deterministic systems discrete time stochastic systems ordinary differential equations and finally a general continuous time MCP with applications for stochastic differential equations The first and second part should be accessible to undergraduate students with some knowledge of elementary calculus linear algebra and some concepts from probability theory random variables expectations and so forth Whereas the third and fourth part would be appropriate for advanced undergraduates or graduate students who have a working knowledge of mathematical analysis derivatives integrals and stochastic processes **Introduction to Optimal Control I.**

McCausland,1977 **Optimal Control Theory** ,1967 **Optimal Control Theory with Applications in Economics**

Thomas A. Weber,2011-09-30 A rigorous introduction to optimal control theory with an emphasis on applications in economics This book bridges optimal control theory and economics discussing ordinary differential equations optimal control game theory and mechanism design in one volume Technically rigorous and largely self contained it provides an introduction to the use of optimal control theory for deterministic continuous time systems in economics The theory of ordinary differential equations ODEs is the backbone of the theory developed in the book and chapter 2 offers a detailed review of basic concepts in the theory of ODEs including the solution of systems of linear ODEs state space analysis potential functions and stability analysis Following this the book covers the main results of optimal control theory in particular necessary and sufficient optimality conditions game theory with an emphasis on differential games and the application of control theoretic concepts to the design of economic mechanisms Appendixes provide a mathematical review and full solutions to all end of chapter problems The material is presented at three levels single person decision making games in which a group of decision makers interact strategically and mechanism design which is concerned with a designer s creation of an environment in which players interact to maximize the designer s objective The book focuses on applications the problems are an integral part of the text It is intended for use as a textbook or reference for graduate students teachers and researchers interested in applications of control theory beyond its classical use in economic growth The book will also appeal to readers interested in a modeling approach to certain practical problems involving dynamic continuous time models **An Introduction to**

Optimal Control George Leitmann,1966 *Introduction to Control Theory* O. L. R. Jacobs,1974

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