

Suresh P. Sethi

Optimal Control Theory

Applications to Management Science
and Economics

Third Edition

 Springer

Optimal Control Theory For Applications

Suresh P. Sethi, Gerald L. Thompson



Optimal Control Theory For Applications:

Optimal Control Theory Suresh P. Sethi, Gerald L. Thompson, 2005-09-06 Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as a foundation for the book which the authors have applied to business management problems developed from their research and classroom instruction Sethi and Thompson have provided management science and economics communities with a thoroughly revised edition of their classic text on Optimal Control Theory The new edition has been completely refined with careful attention to the text and graphic material presentation Chapters cover a range of topics including finance production and inventory problems marketing problems machine maintenance and replacement problems of optimal consumption of natural resources and applications of control theory to economics The book contains new results that were not available when the first edition was published as well as an expansion of the material on stochastic optimal control theory 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 Theory for Applications* David G. Hull, 2013-03-09 Mechanical engineering an engineering discipline born of the needs of the industrial revolution is once again asked to do its substantial share in the call for industrial renewal The general call is urgent as we face profound issues of productivity and competitiveness that require engineering solutions among others The Mechanical Engineering Series is a series featuring graduate texts and research monographs intended to address the need for information in contemporary areas of mechanical engineering The series is conceived as a comprehensive one that covers a broad range of concentrations important to mechanical engineering graduate education and research We are fortunate to have a distinguished roster of consulting editors each an expert in one of the areas of concentration The names of the consulting editors are listed on page ii of this volume The areas of concentration are applied mathematics biomechanics computational mechanics dynamic systems and control energetics mechanics of materials processing thermal science and tribology Austin Texas Frederick F Ling Preface Optimization is an

area of mathematics that is concerned with finding the best points curves surfaces and so on Best is determined by minimizing some measure of performance subject to equality and inequality constraints Points are constrained by algebraic equations curves are constrained by ordinary differential equations and algebraic equations surfaces are constrained by partial differential equations ordinary differential equations and algebraic equations

Optimal Control Theory with Applications in Economics Thomas A. Weber, 2009

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

Optimal control theory Suresh P. Sethi, 1981

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

Solutions Manual

for Optimal Control Theory Suresh P. Sethi, Gerald L. Thompson, 1981-11-30 Optimal Control with Aerospace Applications James M Longuski, José J. Guzmán, John E. Prussing, 2013-11-04 Want to know not just what makes rockets go up but how to do it optimally Optimal control theory has become such an important field in aerospace engineering that no graduate student or practicing engineer can afford to be without a working knowledge of it This is the first book that begins from scratch to teach the reader the basic principles of the calculus of variations develop the necessary conditions step by step and introduce the elementary computational techniques of optimal control This book with problems and an online solution manual provides the graduate level reader with enough introductory knowledge so that he or she can not only read the literature and study the next level textbook but can also apply the theory to find optimal solutions in practice No more is needed than the usual background of an undergraduate engineering science or mathematics program namely calculus differential equations and numerical integration Although finding optimal solutions for these problems is a complex process involving the calculus of variations the authors carefully lay out step by step the most important theorems and concepts Numerous examples are worked to demonstrate how to apply the theories to everything from classical problems e g crossing a river in minimum time to engineering problems e g minimum fuel launch of a satellite Throughout the book use is made of the time optimal launch of a satellite into orbit as an important case study with detailed analysis of two examples launch from the Moon and launch from Earth For launching into the field of optimal solutions look no further *Optimization and Optimal Control* Altannar Chinchuluun, Panos M. Pardalos, Rentsen Enkhbat, Ider Tseveendorj, 2010-07-07 Optimization and optimal control are the main tools in decision making Because of their numerous applications in various disciplines research in these areas is accelerating at a rapid pace Optimization and Optimal Control Theory and Applications brings together the latest developments in these areas of research as well as presents applications of these results to a wide range of real world problems This volume can serve as a useful resource for researchers practitioners and advanced graduate students of mathematics and engineering working in research areas where results in optimization and optimal control can be applied

Solutions Manual for Optimal Control Theory Suresh Prakash Sethi, Gerald L Thompson, 2014-01-15 *Optimal Control of Dynamic Systems Driven by Vector Measures* N. U. Ahmed, Shian Wang, 2021-09-13 This book is devoted to the development of optimal control theory for finite dimensional systems governed by deterministic and stochastic differential equations driven by vector measures The book deals with a broad class of controls including regular controls vector valued measurable functions relaxed controls measure valued functions and controls determined by vector measures where both fully and partially observed control problems are considered In the past few decades there have been remarkable advances in the field of systems and control theory thanks to the unprecedented interaction between mathematics and the physical and engineering sciences Recently optimal control theory for dynamic systems driven by vector measures has attracted increasing interest This book presents this theory for dynamic systems governed by both ordinary and stochastic differential

equations including extensive results on the existence of optimal controls and necessary conditions for optimality Computational algorithms are developed based on the optimality conditions with numerical results presented to demonstrate the applicability of the theoretical results developed in the book This book will be of interest to researchers in optimal control or applied functional analysis interested in applications of vector measures to control theory stochastic systems driven by vector measures and related topics In particular this self contained account can be a starting point for further advances in the theory and applications of dynamic systems driven and controlled by vector measures The Robust Maximum Principle Vladimir G. Boltyanski,Alexander S. Poznyak,2011-11-06 Covering some of the key areas of optimal control theory OCT a rapidly expanding field the authors use new methods to set out a version of OCT s more refined maximum principle The results obtained have applications in production planning reinsurance dividend management multi model sliding mode control and multi model differential games This book explores material that will be of great interest to post graduate students researchers and practitioners in applied mathematics and engineering particularly in the area of systems and control

Optimal Control Theory with Economic Applications A. Seierstad,K. Sydsæter,1987-02 This book serves not only as an introduction but also as an advanced text and reference source in the field of deterministic optimal control systems governed by ordinary differential equations It also includes an introduction to the classical calculus of variations An important feature of the book is the inclusion of a large number of examples in which the theory is applied to a wide variety of economics problems The presentation of simple models helps illuminate pertinent qualitative and analytic points useful when confronted with a more complex reality These models cover economic growth in both open and closed economies exploitation of non renewable resources pollution control behaviour of firms and differential games A great emphasis on precision pervades the book setting it apart from the bulk of literature in this area The rigorous techniques presented should help the reader avoid errors which often recur in the application of control theory within economics *Optimal Control Theory for Applications* David G. Hull,2003-07-30 The published material represents the outgrowth of teaching analytical optimization to aerospace engineering graduate students To make the material available to the widest audience the prerequisites are limited to calculus and differential equations It is also a book about the mathematical aspects of optimal control theory It was developed in an engineering environment from material learned by the author while applying it to the solution of engineering problems One goal of the book is to help engineering graduate students learn the fundamentals which are needed to apply the methods to engineering problems The examples are from geometry and elementary dynamical systems so that they can be understood by all engineering students Another goal of this text is to unify optimization by using the differential of calculus to create the Taylor series expansions needed to derive the optimality conditions of optimal control theory *Stochastic Optimal Control* Robert F. Stengel,1986-09-08 Presents techniques for optimizing problems in dynamic systems with terminal and path constraints Includes optimal feedback control feedback control for linear systems and

regulator synthesis Offers iterative methods for solving nonlinear control problems Demonstrates how to apply optimal control in a practical fashion Serves as a text for graduate controls courses as offered in aerospace mechanical and chemical engineering departments *Infinite Horizon Optimal Control* Dean A. Carlson, Alain Haurie, 1987 An Introduction to Optimal Control Problems in Life Sciences and Economics Sebastian Anița, Viorel Arnăutu, Vincenzo Capasso, 2011-05-05

Combining control theory and modeling this textbook introduces and builds on methods for simulating and tackling concrete problems in a variety of applied sciences Emphasizing learning by doing the authors focus on examples and applications to real world problems An elementary presentation of advanced concepts proofs to introduce new ideas and carefully presented MATLAB programs help foster an understanding of the basics but also lead the way to new independent research With minimal prerequisites and exercises in each chapter this work serves as an excellent textbook and reference for graduate and advanced undergraduate students researchers and practitioners in mathematics physics engineering computer science as well as biology biotechnology economics and finance Optimal Control with Engineering Applications Hans P. Geering, 2007-03-23 This book introduces a variety of problem statements in classical optimal control in optimal estimation and filtering and in optimal control problems with non scalar valued performance criteria Many example problems are solved completely in the body of the text All chapter end exercises are sketched in the appendix The theoretical part of the book is based on the calculus of variations so the exposition is very transparent and requires little mathematical rigor **Optimal Control Theory with Aerospace Applications** Joseph Z. Ben-Asher, 2010 Optimal control theory is a mathematical optimization method with important applications in the aerospace industry This graduate level textbook is based on the author's two decades of teaching at Tel Aviv University and the Technion Israel Institute of Technology and builds upon the pioneering methodologies developed by H J Kelley Unlike other books on the subject the text places optimal control theory within a historical perspective Following the historical introduction are five chapters dealing with theory and five dealing with primarily aerospace applications The theoretical section follows the calculus of variations approach while also covering topics such as gradient methods adjoint analysis hodograph perspectives and singular control Important examples such as Zermelo's navigation problem are addressed throughout the theoretical chapters of the book The applications section contains case studies in areas such as atmospheric flight rocket performance and missile guidance The cases chosen are those that demonstrate some new computational aspects are historically important or are connected to the legacy of H J Kelley To keep the mathematical level at that of graduate students in engineering rigorous proofs of many important results are not given while the interested reader is referred to more mathematical sources Problem sets are also included

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Table of Contents Optimal Control Theory For Applications

1. Understanding the eBook Optimal Control Theory For Applications
 - The Rise of Digital Reading Optimal Control Theory For Applications
 - Advantages of eBooks Over Traditional Books
2. Identifying Optimal Control Theory For Applications
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Optimal Control Theory For Applications
 - User-Friendly Interface
4. Exploring eBook Recommendations from Optimal Control Theory For Applications
 - Personalized Recommendations
 - Optimal Control Theory For Applications User Reviews and Ratings
 - Optimal Control Theory For Applications and Bestseller Lists
5. Accessing Optimal Control Theory For Applications Free and Paid eBooks
 - Optimal Control Theory For Applications Public Domain eBooks
 - Optimal Control Theory For Applications eBook Subscription Services
 - Optimal Control Theory For Applications Budget-Friendly Options
6. Navigating Optimal Control Theory For Applications eBook Formats
 - ePub, PDF, MOBI, and More
 - Optimal Control Theory For Applications Compatibility with Devices
 - Optimal Control Theory For Applications Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Optimal Control Theory For Applications
 - Highlighting and Note-Taking Optimal Control Theory For Applications
 - Interactive Elements Optimal Control Theory For Applications
8. Staying Engaged with Optimal Control Theory For Applications

- Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers
9. Balancing eBooks and Physical Books
- Benefits of a Digital Library
 - Creating a Diverse Reading Collection
10. Overcoming Reading Challenges
- Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine
- Setting Reading Goals
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information
- Fact-Checking eBook Content
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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