Progress in Nonlinear Differential Equations
and Their Applications

Piermarco Cannarsa
Carlo Sinestrari

Semiconcave Functions, Hamilton–Jacobi Equations, and Optimal Control

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Daniela Tonon,Maria Soledad Aronna,Dante Kalise

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Semiconcave Functions, Hamilton-Jacobi Equations, and Optimal Control Piermarco Cannarsa,Carlo Sinestrari,2007-12-31 Semiconcavity is a natural generalization of concavity that retains most of the good properties known in convex analysis but arises in a wider range of applications This text is the first comprehensive exposition of the theory of semiconcave functions and of the role they play in optimal control and Hamilton Jacobi equations The first part covers the general theory encompassing all key results and illustrating them with significant examples The latter part is devoted to applications concerning the Bolza problem in the calculus of variations and optimal exit time problems for nonlinear control systems The exposition is essentially self contained since the book includes all prerequisites from convex analysis nonsmooth analysis and viscosity solutions **Optimal Control: Novel Directions and Applications** Daniela Tonon,Maria Soledad Aronna,Dante Kalise,2017-09-01 Focusing on applications to science and engineering this book presents the results of the ITN FP7 SADCO network s innovative research in optimization and control in the following interconnected topics optimality conditions in optimal control dynamic programming approaches to optimal feedback synthesis and reachability analysis and computational developments in model predictive control The novelty of the book resides in the fact that it has been developed by early career researchers providing a good balance between clarity and scientific rigor Each chapter features an introduction addressed to PhD students and some original contributions aimed at specialist researchers Requiring only a graduate mathematical background the book is self contained It will be of particular interest to graduate and advanced undergraduate students industrial practitioners and to senior scientists wishing to update their knowledge *Geometric Methods in PDE's* Giovanna Citti,Maria Manfredini,Daniele Morbidelli,Sergio Polidoro,Francesco Uguzzoni,2015-10-31 The analysis of PDEs is a prominent discipline in mathematics research both in terms of its theoretical aspects and its relevance in applications In recent years the geometric properties of linear and nonlinear second order PDEs of elliptic and parabolic type have been extensively studied by many outstanding researchers This book collects contributions from a selected group of leading experts who took part in the INdAM meeting Geometric methods in PDEs on the occasion of the 70th birthday of Ermanno Lanconelli They describe a number of new achievements and or the state of the art in their discipline of research providing readers an overview of recent progress and future research trends in PDEs In particular the volume collects significant results for sub elliptic equations potential theory and diffusion equations with an emphasis on comparing different methodologies and on their implications for theory and applications *CMUC* ,2016 *Mathematical Reviews* ,2005

Hamilton-Jacobi Equations: Approximations, Numerical Analysis and Applications Yves Achdou,Guy Barles,Hitoshi Ishii,Grigory L. Litvinov,2013-05-24 These Lecture Notes contain the material relative to the courses given at the CIME summer school held in Cetraro Italy from August 29 to September 3 2011 The topic was Hamilton Jacobi Equations Approximations Numerical Analysis and Applications The courses dealt mostly with the following subjects first order and second order Hamilton Jacobi Bellman equations properties of viscosity solutions asymptotic behaviors mean field games approximation and numerical methods idempotent analysis The content of the courses ranged from an introduction to viscosity solutions to quite advanced topics at the cutting edge of research in the field We believe that they opened perspectives on new and delicate issues These lecture notes contain four contributions by Yves Achdou Finite Difference Methods for Mean Field Games Guy Barles An Introduction to the Theory of Viscosity Solutions for First order Hamilton Jacobi Equations and Applications Hitoshi Ishii A Short Introduction to Viscosity Solutions and the Large Time Behavior of Solutions of Hamilton Jacobi Equations and Grigory Litvinov Idempotent Tropical Analysis the Hamilton Jacobi and Bellman Equations **Numerical Solutions of the Hamilton-Jacobi Equations Arising in Nonlinear H[infinity] and Optimal Control** Jerry Markman,1998 *On the Hamilton-Jacobi Equation of Nonlinear H[infinity] Optimal Control* A. J. van der Schaft,1990 *Hamilton-Jacobi Equations in Hilbert Spaces* Viorel Barbu,Giuseppe Da Prato,1983 This presents a self contained treatment of Hamilton Jacobi equations in Hilbert spaces Most of the results presented have been obtained by the authors The treatment is novel in that it is concerned with infinite dimensional Hamilton Jacobi equations it therefore does not overlap with Research Note 69 Indeed these books are in a sense complementary **A Factorization Approach for Solving the Hamilton-Jacobi Equations in Nonlinear Optimal Control** Mohammad Dikko Aliyu,2002

Hamilton-Jacobi Equation: A Global Approach Benton,1977-06-29 Hamilton Jacobi Equation A Global Approach

Applications of Hamilton-Jacobi Equations to Homogenization, Optimal Control and Differential Games Ryo Takei,2011

Hamilton–Jacobi Equations: Theory and Applications Hung V. Tran,2021-08-16 This book gives an extensive survey of many important topics in the theory of Hamilton Jacobi equations with particular emphasis on modern approaches and viewpoints Firstly the basic well posedness theory of viscosity solutions for first order Hamilton Jacobi equations is covered Then the homogenization theory a very active research topic since the late 1980s but not covered in any standard textbook is discussed in depth Afterwards dynamical properties of solutions the Aubry Mather theory and weak Kolmogorov Arnold Moser KAM theory are studied Both dynamical and PDE approaches are introduced to investigate these theories Connections between homogenization dynamical aspects and the optimal rate of convergence in homogenization theory are given as well The book is self contained and is useful for a course or for references It can also serve as a gentle introductory reference to the homogenization theory *Constrained Hamilton-Jacobi Equations and Further Applications Via Optimal Control Theory* Yeon Eung Kim,2019 In this dissertation two research directions are presented The first direction is on the study of the constrained Hamilton Jacobi equation begin equation begin cases u_t H Du R x I t text in R n times 0 infty sup_ R n u cdot t 0 text on 0 infty end cases end equation with initial conditions I 0 I_0 0 u x 0 u_0 x on R n Here u I is a pair of unknowns and a Hamiltonian H and a reaction term R are given Moreover I t is an unknown constraint Lagrange multiplier that constrains the supremum of u to be always zero We construct a solution in the viscosity setting using the fixed point argument when the reaction term R x I is strictly decreasing in I We also discuss both uniqueness and nonuniqueness For uniqueness a certain structural assumption on R x I is needed We also provide an example with infinitely many solutions when the reaction term is not strictly decreasing in I Furthermore the uniqueness of a pair u I is achieved for one dimensional case using the optimal control formula The second direction is based on joint work with H Tran and S Tu is concerned with rate of convergence of viscosity solutions to state constraint Hamilton Jacobi equations defined in nested domains In particular we consider a sequence of balls B_k _ k in N in R n for the domain where a ball centered at the origin with radius k is denoted by B_k We obtain rate of convergence of u_k which is a solution to the state constraint problem in B_k to u which is a solution to the corresponding problem in R n using the optimal control formula The rate we obtain is indeed optimal *Efficient Algorithms for Solving Hamilton-Jacobi-Bellman Equations* Hamood Amur Hamood Alwardi,2010 This thesis addresses the construction of some algorithms for numerically solving optimal feedback control problems Optimal control deals with the problem of finding a control law for a given system such that a certain optimality criterion is achieved More precisely optimal control problems involve a dynamic system with input quantities called controls and some quantity called cost to be minimized An optimal control is a set of differential equations describing the paths of the control variables that optimise the cost Finding solutions to problems of this nature involves a significantly high degree of difficulty in terms of cost and power compared with the related task of solving optimal open loop control problems Moreover stability is a major problem in the feedback control problem which may tend to overcorrect errors that can cause oscillations of constant or changing amplitude A feedback control problem essentially depends on both state and time variables and so its determination by numerical schemes has one serious drawback it is the so called curse of dimensionality Therefore efficient numerical methods are needed for the accurate determination of optimal feedback controls There are essentially two equivalent ways in widespread use today to solve optimal feedback control problems In the first approach often referred to as the direct approach the optimal feedback control problem is approximated by considering the optimisation of an objective functional with respect to the control function This optimisation is subject to the system dynamics and numerous constraints on the state and control variables In the second approach the optimal feedback control problem is transformed into a first order terminal value problem by formulating the problem as a nonlinear hyperbolic partial differential equation known as the Hamilton Jacobi Bellman HJB equation In this thesis we consider some numerical algorithms for solving the HJB equation based on Radial Basis Functions RBFs We present a new adaptive least squares collocation RBFs method for solving a HJB equation The method involves the use of the least squares method using a set of RBFs in space variables combined with the implicit backward Euler finite difference method in time to create an unconditionally stable solution scheme We also present some of the more theoretical aspects related to the solution of the HJB equation using the adaptive least squares collocation RBFs method especially the relevant existence uniqueness and stability results We demonstrate the accuracy and effectiveness of this method by performing numerical experiments on test problems with up to three states and two control variables Furthermore we construct another numerical method based on a domain decomposition method using a matrix inversion technique for solving HJB equation In this method we propose a new formula for inverting nonsymmetric and full dense coefficient matrix faster than the classical matrix inversion techniques We also investigate the accuracy of the numerical solution condition numbers of the system matrix and the computational time when increasing the number of subdomains We perform some numerical experiments to illustrate the usefulness and accuracy of the method Approximation of Hamilton-Jacobi Equations Arising in Nonlinear H [infinity] Control Problems Fabio Camilli,Lefschetz Center for Dynamical Systems,Brown University. Center for Control Sciences,Brown University. Division of Applied Mathematics,1995

Generalized Solutions of Hamilton-Jacobi Equations Pierre-Louis Lions,1982 This volume contains a complete and self contained treatment of Hamilton Jacobi equations The author gives a new presentation of classical methods and of the relations between Hamilton Jacobi equations and other fields This complete treatment of both classical and recent aspects of the subject is presented in such a way that it requires only elementary notions of analysis and partial differential equations

Approximation of Hamilton Jacobi Equations on Irregular Data Adriano Festa,2012-05 This book deals with the development and the analysis of numerical methods for the resolution of first order nonlinear differential equations of Hamilton Jacobi type on irregular data These equations arises for example in the study of front propagation via the level set methods the Shape from Shading problem and in general in Control theory Our contribution to the numerical approximation of Hamilton Jacobi equations consists in the proposal of some semiLagrangian schemes for different kind of discontinuous Hamiltonian and in an analysis of their convergence and a comparison of the results on some test problems In particular we will approach with an eikonal equation with discontinuous coefficients in a well posed case of existence of Lipschitz continuous solutions Furthermore we propose a semiLagrangian scheme also for a Hamilton Jacobi equation of a eikonal type on a ramified space for example a graph This is a not classical domain and only in last years there are developed a systematic theory about this We present also some applications of our results on several problems arise from applied sciences

Nonlinear Viscous Hamilton-Jacobi Equations with Gradient Dependent Function Arkadi Taflia,2003

Stationary Hamilton-Jacobi Equations in Hilbert Spaces and Applications to a Stochastic Optimal Control Problem Sandra Cerrai,1999

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