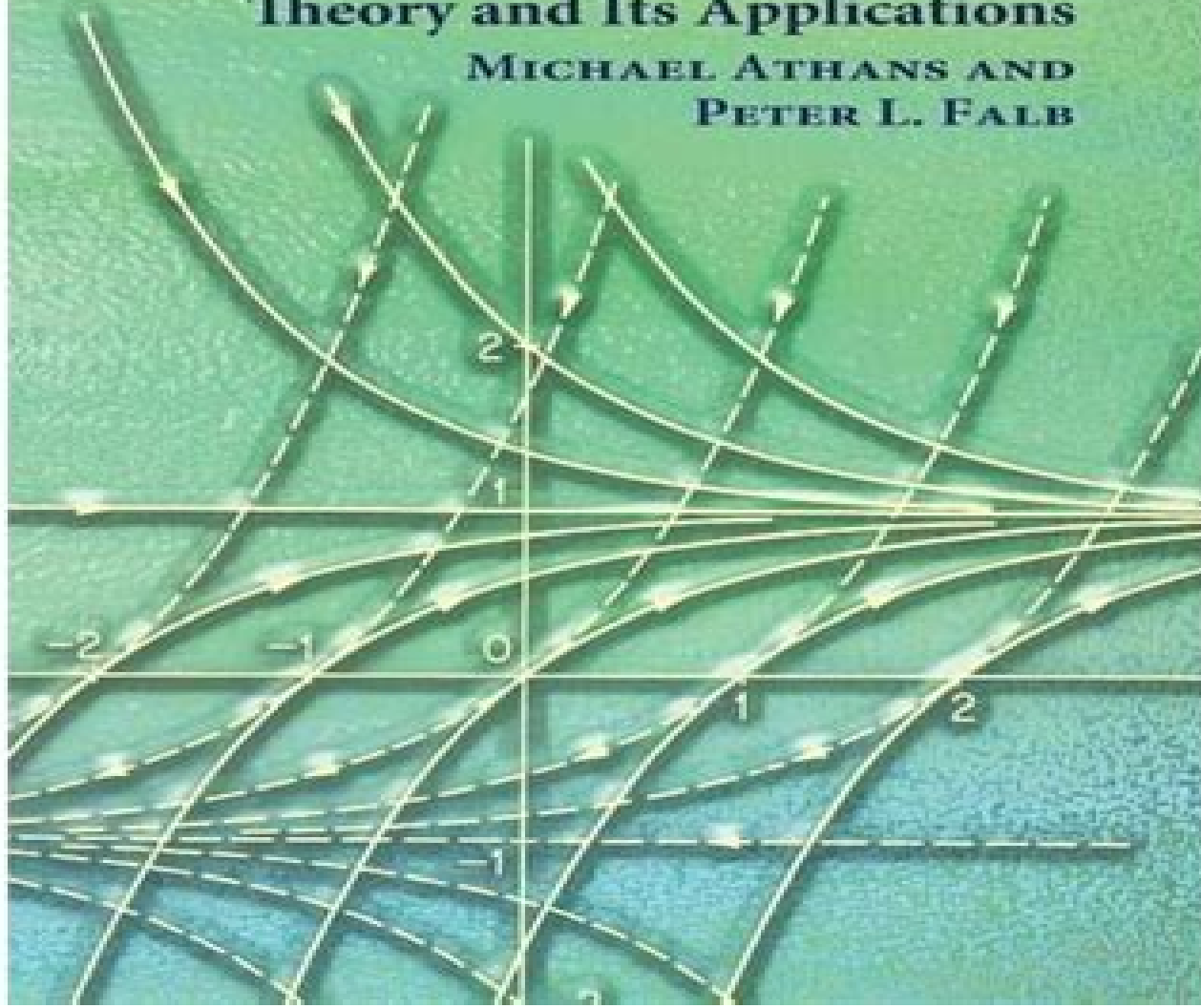


OPTIMAL CONTROL

An Introduction to the
Theory and Its Applications

MICHAEL ATHANS AND
PETER L. FALB



Optimal Control An Introduction

Athans M.



Optimal Control An Introduction:

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 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 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

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

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 Control Theory, Including Optimal Control** David N. Burghes, Alexander Graham, 1980 *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 -an Introduction To The Theory Its Applications-* Athans M., *An Introduction to Applied Optimal Control* Knowles,1982-03-18 *An Introduction to Applied Optimal Control* *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 George Leitmann,1966 *Introduction to Optimal Control* I. McCausland,1977

Introduction to Optimal Control Ian McCausland,1968 *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

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

The Top Books of the Year Optimal Control An Introduction The year 2023 has witnessed a noteworthy surge in literary brilliance, with numerous compelling novels captivating the hearts of readers worldwide. Lets delve into the realm of popular books, exploring the fascinating narratives that have charmed audiences this year. Optimal Control An Introduction : Colleen Hoover's "It Ends with Us" This heartfelt tale of love, loss, and resilience has captivated readers with its raw and emotional exploration of domestic abuse. Hoover masterfully weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can triumph. Uncover the Best : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This intriguing historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids compelling storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Discover the Magic : Delia Owens "Where the Crawdads Sing" This mesmerizing coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens weaves a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting. These bestselling novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of captivating stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a exceptional and thrilling novel that will keep you guessing until the very end. The novel is a cautionary tale about the dangers of obsession and the power of evil.

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Table of Contents Optimal Control An Introduction

1. Understanding the eBook Optimal Control An Introduction
 - The Rise of Digital Reading Optimal Control An Introduction
 - Advantages of eBooks Over Traditional Books
2. Identifying Optimal Control An Introduction
 - 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 An Introduction
 - User-Friendly Interface
4. Exploring eBook Recommendations from Optimal Control An Introduction
 - Personalized Recommendations
 - Optimal Control An Introduction User Reviews and Ratings
 - Optimal Control An Introduction and Bestseller Lists
5. Accessing Optimal Control An Introduction Free and Paid eBooks
 - Optimal Control An Introduction Public Domain eBooks
 - Optimal Control An Introduction eBook Subscription Services
 - Optimal Control An Introduction Budget-Friendly Options
6. Navigating Optimal Control An Introduction eBook Formats
 - ePub, PDF, MOBI, and More
 - Optimal Control An Introduction Compatibility with Devices
 - Optimal Control An Introduction Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Optimal Control An Introduction
 - Highlighting and Note-Taking Optimal Control An Introduction
 - Interactive Elements Optimal Control An Introduction
8. Staying Engaged with Optimal Control An Introduction

- 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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