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AND INFORMATION SCIENCES

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Michael Malisoff
Peter Wolenski (Eds.)

Optimal Control, Stabilization and Nonsmooth Analysis



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Optimal Control Stabilization And Nonsmooth Analysis

**Charles Audet, Pierre Hansen, Giles
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Optimal Control Stabilization And Nonsmooth Analysis:

Optimal Control, Stabilization and Nonsmooth Analysis Marcio S. de Queiroz, Michael Malisoff, Peter Wolenski, 2014-03-12 This edited book contains selected papers presented at the Louisiana Conference on Mathematical Control Theory MCT 03 which brought together over 35 prominent world experts in mathematical control theory and its applications. The book forms a well integrated exploration of those areas of mathematical control theory in which nonsmooth analysis is having a major impact. These include necessary and sufficient conditions in optimal control, Lyapunov characterizations of stability, input to state stability, the construction of feedback mechanisms, viscosity solutions of Hamilton-Jacobi equations, invariance, approximation theory, impulsive systems, computational issues for nonlinear systems, and other topics of interest to mathematicians and control engineers. The book has a strong interdisciplinary component and was designed to facilitate the interaction between leading mathematical experts in nonsmooth analysis and engineers who are increasingly using nonsmooth analytic tools.

Optimal Control, Stabilization and Nonsmooth Analysis Marcio S. de Queiroz, Michael Malisoff, Peter Wolenski, 2004-04-20 This edited book contains selected papers presented at the Louisiana Conference on Mathematical Control Theory MCT 03 which brought together over 35 prominent world experts in mathematical control theory and its applications. The book forms a well integrated exploration of those areas of mathematical control theory in which nonsmooth analysis is having a major impact. These include necessary and sufficient conditions in optimal control, Lyapunov characterizations of stability, input to state stability, the construction of feedback mechanisms, viscosity solutions of Hamilton-Jacobi equations, invariance, approximation theory, impulsive systems, computational issues for nonlinear systems, and other topics of interest to mathematicians and control engineers. The book has a strong interdisciplinary component and was designed to facilitate the interaction between leading mathematical experts in nonsmooth analysis and engineers who are increasingly using nonsmooth analytic tools.

Geometric Control and Nonsmooth Analysis Fabio Ancona, 2008 The aim of this volume is to provide a synthetic account of past research to give an up to date guide to current intertwined developments of control theory and nonsmooth analysis and also to point to future research directions.

Mathematics of Complexity and Dynamical Systems Robert A. Meyers, 2011-10-05 *Mathematics of Complexity and Dynamical Systems* is an authoritative reference to the basic tools and concepts of complexity systems theory and dynamical systems from the perspective of pure and applied mathematics. Complex systems are systems that comprise many interacting parts with the ability to generate a new quality of collective behavior through self organization e.g. the spontaneous formation of temporal, spatial or functional structures. These systems are often characterized by extreme sensitivity to initial conditions as well as emergent behavior that are not readily predictable or even completely deterministic. The more than 100 entries in this wide ranging single source work provide a comprehensive explication of the theory and applications of mathematical complexity covering ergodic theory, fractals and multifractals, dynamical systems, perturbation

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Mordukhovich,2006-03-02 Comprehensive and state of the art study of the basic concepts and principles of variational analysis and generalized differentiation in both finite dimensional and infinite dimensional spaces Presents numerous applications to problems in the optimization equilibria stability and sensitivity control theory economics mechanics etc

Variational Analysis and Generalized Differentiation I Boris S. Mordukhovich,2006-08-08 Variational analysis is a fruitful area in mathematics that on one hand deals with the study of optimization and equilibrium problems and on the other hand applies optimization perturbation and approximation ideas to the analysis of a broad range of problems that may not be of a variational nature This monograph in 2 volumes contains a comprehensive and state of the art study of the basic concepts and principles of variational analysis and generalized differentiation in both finite dimensional and infinite dimensional spaces and presents numerous applications to problems in optimization equilibria stability and sensitivity control theory economics mechanics etc The first volume is devoted to the basic theory of variational analysis and generalized differentiations while the second volume describes various applications Both volumes include abundant bibliographies and extensive commentaries **Approximation and Optimization of Discrete and Differential Inclusions** Elimhan N

Mahmudov,2011-08-25 Optimal control theory has numerous applications in both science and engineering This book presents basic concepts and principles of mathematical programming in terms of set valued analysis and develops a comprehensive optimality theory of problems described by ordinary and partial differential inclusions In addition to including well recognized results of variational analysis and optimization the book includes a number of new and important ones Includes practical examples **Stability and Stabilization of Nonlinear Systems** Iasson Karafyllis,Zhong-Ping Jiang,2011-04-02

Recently the subject of nonlinear control systems analysis has grown rapidly and this book provides a simple and self contained presentation of their stability and feedback stabilization which enables the reader to learn and understand major techniques used in mathematical control theory In particular the important techniques of proving global stability properties are presented closely linked with corresponding methods of nonlinear feedback stabilization a general framework of methods for proving stability is given thus allowing the study of a wide class of nonlinear systems including finite dimensional systems described by ordinary differential equations discrete time systems systems with delays and sampled data systems approaches to the proof of classical global stability properties are extended to non classical global stability properties such as non uniform in time stability and input to output stability and new tools for stability analysis and control design of a wide class of nonlinear systems are introduced The presentational emphasis of Stability and Stabilization of Nonlinear Systems is theoretical but the theory s importance for concrete control problems is highlighted with a chapter specifically dedicated to

applications and with numerous illustrative examples Researchers working on nonlinear control theory will find this monograph of interest while graduate students of systems and control can also gain much insight and assistance from the methods and proofs detailed in this book

Techniques of Variational Analysis Jonathan Borwein, Qiji Zhu, 2006-06-18 Borwein is an authority in the area of mathematical optimization and his book makes an important contribution to variational analysis Provides a good introduction to the topic

Explicit Stability Conditions for Continuous Systems Michael I. Gil, 2005-03-17 Explicit Stability Conditions for Continuous Systems deals with non autonomous linear and nonlinear continuous finite dimensional systems Explicit conditions for the asymptotic absolute input to state and orbital stabilities are discussed This monograph provides new tools for specialists in control system theory and stability theory of ordinary differential equations with a special emphasis on the Aizerman problem A systematic exposition of the approach to stability analysis based on estimates for matrix valued functions is suggested and various classes of systems are investigated from a unified viewpoint

Nonlinear Analysis and Optimization Boris S. Mordukhovich, Simeon Reich, Alexander J. Zaslavski, 2016-02-26 This volume contains the proceedings of the IMU AMS Special Session on Nonlinear Analysis and Optimization held from June 16 19 2014 at the Second Joint International Meeting of the Israel Mathematical Union IMU and the American Mathematical Society AMS Bar Ilan and Tel Aviv Universities Israel and the Workshop on Nonlinear Analysis and Optimization held on June 12 2014 at the Technion Israel Institute of Technology The papers in this volume cover many different topics in Nonlinear Analysis and Optimization including Taylor domination property for analytic functions in the complex disk mappings with upper integral bounds for p moduli multiple Fourier transforms and trigonometric series in line with Hardy's variation finite parameter feedback control for stabilizing damped nonlinear wave equations implicit Euler approximation and optimization of one sided Lipschitz differential inclusions Bolza variational problems with extended valued integrands on large intervals first order singular variational problem with nonconvex cost gradient and extragradient methods for the elasticity imaging inverse problem discrete approximations of the entropy functional for probability measures on the plane optimal irrigation scheduling for wheat production existence of a fixed point of nonexpansive mappings in uniformly convex Banach spaces strong convergence properties of m accretive bounded operators the Reich Simons convex analytic inequality nonlinear input output equilibrium differential linear quadratic Nash games with mixed state control constraints and excessive revenue models of competitive markets

Control Systems and Mathematical Methods in Economics Gustav Feichtinger, Raimund M. Kovacevic, Gernot Tragler, 2018-06-08 Since the days of Lev Pontryagin and his associates the discipline of Optimal Control has enjoyed a tremendous upswing not only in terms of its mathematical foundations but also with regard to numerous fields of application which have given rise to highly active research areas Few scholars however have been able to make contributions to both the mathematical developments and the socio economic applications Vladimir Veliov is one of them In the course of his scientific career he has contributed highly

influential research on mathematical aspects of Optimal Control Theory as well as applications in Economics and Operations Research One of the hallmarks of his research is its impressive breadth This volume published on the occasion of his 65th birthday accurately reflects that diversity The mathematical aspects covered include stability theory for difference inclusions metric regularity generalized duality theory the Bolza problem from a functional analytic perspective and fractional calculus In turn the book explores various applications of control theory such as population dynamics population economics epidemiology optimal growth theory resource and energy economics environmental management and climate change Further topics include optimal liquidity dynamics of the firm and wealth inequality *Complex Analysis and Dynamical Systems V* Mark L'vovich Agranovskii, Matania Ben-Artzi, Greg Galloway, Lavi Karp, Vladimir Maz'Ya, 2013-06-03 This volume contains the proceedings of the Fifth International Conference on Complex Analysis and Dynamical Systems held from May 22-27 2011 in Akko Acre Israel The papers cover a wide variety of topics in complex analysis and partial differential **Advanced Strategies in Control Systems with Input and Output Constraints** Sophie Tarbouriech, Germain Garcia, Adolf H. Glattfelder, 2007-07-13 Physical safety and technological constraints suggest that control actuators can neither provide unlimited amplitude signals nor unlimited speed of reaction The techniques described in this book are useful for industrial applications in aeronautical or space domains and in the context of biological systems Such methods are well suited for the development of tools that help engineers to solve analysis and synthesis problems of control systems with input and output constraints **Nonlinear Analysis, Differential Equations and Control** F.H. Clarke, R.J. Stern, 2012-12-06 Recent years have witnessed important developments in those areas of the mathematical sciences where the basic model under study is a dynamical system such as a differential equation or control process Many of these recent advances were made possible by parallel developments in nonlinear and nonsmooth analysis The latter subjects in general terms encompass differential analysis and optimization theory in the absence of traditional linearity convexity or smoothness assumptions In the last three decades it has become increasingly recognized that nonlinear and nonsmooth behavior is naturally present and prevalent in dynamical models and is therefore significant theoretically This point of view has guided us in the organizational aspects of this ASI Our goals were twofold We intended to achieve cross fertilization between mathematicians who were working in a diverse range of problem areas but who all shared an interest in nonlinear and nonsmooth analysis More importantly it was our goal to expose a young international audience mainly graduate students and recent Ph D s to these important subjects In that regard there were heavy pedagogical demands placed upon the twelve speakers of the ASI in meeting the needs of such a gathering The talks while exposing current areas of research activity were required to be as introductory and comprehensive as possible It is our belief that these goals were achieved and that these proceedings bear this out Each of the twelve speakers presented a mini course of four or five hours duration *Lyapunov-Based Control of Robotic Systems* Aman Behal, Warren Dixon, Darren M. Dawson, Bin Xian, 2009-12-17 Lyapunov Based Control of Robotic Systems describes nonlinear

control design solutions for problems that arise from robots required to interact with and manipulate their environments Since most practical scenarios require the design of nonlinear controllers to work around uncertainty and measurement related issues the authors use Lyapunov's direct method

Stability and Control Processes Nikolay Smirnov, Anna Golovkina, 2022-03-15 The proceedings of the 4th Stability and Control Processes Conference are focused on modern applied mathematics stability theory and control processes The conference was held in recognition of the 90th birthday of Professor Vladimir Ivanovich Zubov 1930-2000 This selection of papers reflects the wide ranging nature of V I Zubov's work which included contributions to the development of the qualitative theory of differential equations the theory of rigid body motion optimal control theory and the theory of electromagnetic fields It helps to advance many aspects of the theory of control systems including questions of motion stability nonlinear oscillations in control systems navigation and reliability of control devices vibration theory and quantization of orbits The disparate applications covered by the book in mechanical systems game theory solid state physics socio-economic systems and medical and biological systems control automata and navigation are developments from Professor Zubov's in-depth studies on the theory of stability of motion the theory of automatic control and the theory of the motions of optimal processes *Stability and Control Processes* presents research continuing the legacy of V I Zubov and updates it with sections focused on intelligence based control These proceedings will be of interest to academics professionals working in industry and researchers alike

Essays and Surveys in Global Optimization Charles Audet, Pierre Hansen, Giles Savard, 2005-04-20 Global optimization aims at solving the most general problems of deterministic mathematical programming to find the global optimum of a nonlinear nonconvex multivariate function of continuous and/or integer variables subject to constraints which may be themselves nonlinear and nonconvex In addition once the solutions are found proof of its optimality is also expected from this methodology Therefore with these difficulties in mind global optimization is becoming an increasingly powerful and important methodology *Essays and Surveys in Global Optimization* is the most recent examination of its mathematical capability power and wide ranging solutions to many fields in the applied sciences

Max-Plus Methods for Nonlinear Control and Estimation William M. McEneaney, 2006-07-25 The central focus of this book is the control of continuous time continuous space nonlinear systems Using new techniques that employ the max-plus algebra the author addresses several classes of nonlinear control problems including nonlinear optimal control problems and nonlinear robust H_∞ control and estimation problems Several numerical techniques are employed including a max-plus eigenvector approach and an approach that avoids the curse of dimensionality The max-plus based methods examined in this work belong to an entirely new class of numerical methods for the solution of nonlinear control problems and their associated Hamilton-Jacobi-Bellman (HJB) PDEs these methods are not equivalent to either of the more commonly used finite element or characteristic approaches *Max-Plus Methods for Nonlinear Control and Estimation* will be of interest to applied mathematicians engineers and graduate students interested in the control of nonlinear systems through the implementation

of recently developed numerical methods **Turnpike Phenomenon in Metric Spaces** Alexander J. Zaslavski, 2023-04-17

This book is devoted to the study of the turnpike phenomenon arising in optimal control theory. Special focus is placed on Turnpike results in sufficient and necessary conditions for the turnpike phenomenon and in its stability under small perturbations of objective functions. The most important feature of this book is that it develops a large general class of optimal control problems in metric space. Additional value is in the provision of solutions to a number of difficult and interesting problems in optimal control theory in metric spaces. Mathematicians working in optimal control optimization and experts in applications of optimal control to economics and engineering will find this book particularly useful. All main results obtained in the book are new. The monograph contains nine chapters. Chapter 1 is an introduction. Chapter 2 discusses Banach space valued functions, set valued mappings in infinite dimensional spaces and related continuous time dynamical systems. Some convergence results are obtained. In Chapter 3 a discrete time dynamical system with a Lyapunov function in a metric space induced by a set valued mapping is studied. Chapter 4 is devoted to the study of a class of continuous time dynamical systems, an analog of the class of discrete time dynamical systems considered in Chapter 3. Chapter 5 develops a turnpike theory for a class of general dynamical systems in a metric space with a Lyapunov function. Chapter 6 contains a study of the turnpike phenomenon for discrete time nonautonomous problems on subintervals of half axis in metric spaces which are not necessarily compact. Chapter 7 contains preliminaries which are needed in order to study turnpike properties of infinite dimensional optimal control problems. In Chapter 8 sufficient and necessary conditions for the turnpike phenomenon for continuous time optimal control problems on subintervals of the half axis in metric spaces is established. In Chapter 9 the examination continues of the turnpike phenomenon for the continuous time optimal control problems on subintervals of half axis in metric spaces discussed in Chapter 8.

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