

# **Optimal Control Theory**

## **An Introduction**

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# Optimal Control Theory An Introduction

**Aaron Strauss**



## **Optimal Control Theory 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 Theory* Donald E. Kirk, 1976 *Optimal Control Theory*, 1967 **Introduction to Optimal Control Theory** Aaron Strauss, 1982

**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 and introduction** Donald E. Kirk, 1970

*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 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      *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 Control Theory* O. L. R. Jacobs,1974      **Calculus of Variations and Optimal Control Theory** ,2012      **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      *Introduction to Stochastic Optimal Control Theory* Karl Åström,1970      **Nonlinear Optimal Control Theory** Leonard David Berkovitz,Negash G. Medhin,2012-08-25 Nonlinear Optimal Control

Theory presents a deep wide ranging introduction to the mathematical theory of the optimal control of processes governed by ordinary differential equations and certain types of differential equations with memory Many examples illustrate the mathematical issues that need to be addressed when using optimal control techniques in diverse areas Drawing on classroom tested material from Purdue University and North Carolina State University the book gives a unified account of bounded state problems governed by ordinary integrodifferential and delay systems It also discusses Hamilton Jacobi theory By providing a sufficient and rigorous treatment of finite dimensional control problems the book equips readers with the foundation to deal with other types of control problems such as those governed by stochastic differential equations partial differential equations and differential games

### **Calculus of Variations and Optimal Control Theory - A Concise**

**Introduction Instructor's Manual** Daniel Liberzon, 2012-01-01 This textbook offers a concise yet rigorous introduction to calculus of variations and optimal control theory and is a self contained resource for graduate students in engineering applied mathematics and related subjects Designed specifically for a one semester course the book begins with calculus of variations preparing the ground for optimal control It then gives a complete proof of the maximum principle and covers key topics such as the Hamilton Jacobi Bellman theory of dynamic programming and linear quadratic optimal control Calculus of Variations and Optimal Control Theory also traces the historical development of the subject and features numerous exercises notes and references at the end of each chapter and suggestions for further study Offers a concise yet rigorous introduction Requires limited background in control theory or advanced mathematics Provides a complete proof of the maximum principle Uses consistent notation in the exposition of classical and modern topics Traces the historical development of the subject Solutions manual available only to teachers Leading universities that have adopted this book include University of Illinois at Urbana Champaign ECE 553 Optimum Control Systems Georgia Institute of Technology ECE 6553 Optimal Control and Optimization University of Pennsylvania ESE 680 Optimal Control Theory University of Notre Dame EE 60565 Optimal Control

*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

### **Mathematical Control Theory** Jerzy Zabczyk, 1992 This book is

designed as a graduate text on the mathematical theory of deterministic control. It covers a remarkable number of topics. The book includes material on the realization of both linear and nonlinear systems, impulsive control, and positive linear systems, subjects not usually covered in an introductory book. To get so much material in such a short space, the pace of the presentation is brisk. However, the exposition is excellent, and the book is a joy to read. A novel one-semester course covering both linear and nonlinear systems could be given. The book is an excellent one for introducing a mathematician to control theory. The book presents a large amount of material very well, and its use is highly recommended. *Bulletin of the AMS*

*Mathematical Control Theory: An Introduction* presents in a mathematically precise manner a unified introduction to deterministic control theory. With the exception of a few more advanced concepts required for the final part of the book, this presentation requires only a knowledge of basic facts from linear algebra, differential equations, and calculus. In addition to classical concepts and ideas, the author covers the stabilization of nonlinear systems using topological methods, realization theory for nonlinear systems, impulsive control, and positive systems, the control of rigid bodies, the stabilization of infinite-dimensional systems, and the solution of minimum energy problems. The book will be ideal for a beginning graduate course in mathematical control theory or for self-study by professionals needing a complete picture of the mathematical theory that underlies the applications of control theory.

*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 it 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 parts 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 parts 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 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

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