

Viscosity Solutions of Hamilton–Jacobi–Bellman Equations

The dynamic programming principle,

$$v(x) = \inf_p E\left[\int_0^\tau e^{-\alpha t} g(X(t), p(t))dt + e^{-\alpha \tau} v(X(\tau))\right], \quad \tau \geq 0,$$

is closely related to the HJB equation,

$$\alpha u = \frac{1}{2} \text{tr}(\sigma \sigma^\top D^2 u) + (Ax, Du) + \min_{q \in \Gamma} \{g(x, q) + (q, Du)\}, \quad x \in \mathbf{R}^N,$$

associated with the stochastic control problem to minimize the cost function,

$$J_\alpha(p) = E\left[\int_0^\infty e^{-\alpha t} g(X(t), p(t))dt\right], \quad \text{for } p = \{p(t)\},$$

subject to

$$dX(t) = \{AX(t) + p(t)\}dt + \sigma dB(t), \quad X(0) = x, \quad p(t) \in \Gamma.$$

Suppose $v \in C^2$. Then, by Itô's formula, the dynamic programming principle implies that v is a classical solution of the HJB equation. What is the meaning of its solution if the smoothness of v is dropped? The answer is that v is a viscosity solution of the HJB equation. In this chapter, we present the notion of viscosity solutions, that was introduced by M. G. Crandall and P. L. Lions in 1981. Our main goal is to show that this answer is true and also the uniqueness holds. The relationship between viscosity solutions and Markov processes is also given.

M. Bardi and I. Cappuzzo Dolcetta [8], W. H. Fleming and H. M. Soner [65], S. Koike [97], M. G. Crandall, H. Ishii and P. L. Lions [36], H. Ishii [78], L. C. Evans [59], and P. L. Lions [102] are basic references for this chapter.

4.1 Definition of Viscosity Solutions

We consider the second-order partial differential equations

$$F(x, u, Du, D^2 u) = 0 \quad \text{in } Q, \tag{4.1}$$

Optimal Control And Viscosity Solutions Of Hamilton Jacobi Bellman Equations

Stanislaw Sieniutycz, Jacek Jezowski



Optimal Control And Viscosity Solutions Of Hamilton Jacobi Bellman Equations:

Optimal Control and Viscosity Solutions of Hamilton-Jacobi-Bellman Equations Martino Bardi, Italo Capuzzo-Dolcetta, 2008-01-11 This softcover book is a self contained account of the theory of viscosity solutions for first order partial differential equations of Hamilton Jacobi type and its interplay with Bellman's dynamic programming approach to optimal control and differential games It will be of interest to scientists involved in the theory of optimal control of deterministic linear and nonlinear systems The work may be used by graduate students and researchers in control theory both as an introductory textbook and as an up to date reference book

Optimal Control and Viscosity Solutions of Hamilton-Jacobi-Bellman Equations Martino Bardi, Italo Capuzzo Dolcetta, 1997-01-01 *Hamilton-Jacobi-Bellman Equations* Dante Kalise, Karl Kunisch, Zhiping Rao, 2018-08-06 Optimal feedback control arises in different areas such as aerospace engineering chemical processing resource economics etc In this context the application of dynamic programming techniques leads to the solution of fully nonlinear Hamilton Jacobi Bellman equations This book presents the state of the art in the numerical approximation of Hamilton Jacobi Bellman equations including post processing of Galerkin methods high order methods boundary treatment in semi Lagrangian schemes reduced basis methods comparison principles for viscosity solutions max plus methods and the numerical approximation of Monge Ampere equations This book also features applications in the simulation of adaptive controllers and the control of nonlinear delay differential equations Contents From a monotone probabilistic scheme to a probabilistic max plus algorithm for solving Hamilton Jacobi Bellman equations Improving policies for Hamilton Jacobi Bellman equations by postprocessing Viability approach to simulation of an adaptive controller Galerkin approximations for the optimal control of nonlinear delay differential equations Efficient higher order time discretization schemes for Hamilton Jacobi Bellman equations based on diagonally implicit symplectic Runge Kutta methods Numerical solution of the simple Monge Ampere equation with nonconvex Dirichlet data on nonconvex domains On the notion of boundary conditions in comparison principles for viscosity solutions Boundary mesh refinement for semi Lagrangian schemes A reduced basis method for the Hamilton Jacobi Bellman equation within the European Union Emission Trading Scheme

Optimal Control of Diffusion Processes and Hamilton-Jacobi-Bellman Equations Pierre-Louis Lions, 1983

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Variational Calculus, Optimal Control and Applications Leonhard Bittner, Roland Bulirsch, Knut Heier, Werner Schmidt, 2012-12-06 The 12th conference on Variational Calculus Optimal Control and Applications took place September 23-27 1996 in Trassenheide on the Baltic Sea island of Usedom Seventy mathematicians from ten countries participated The preceding eleven conferences too were held in places of natural beauty throughout West Pomerania the first time in 1972 in Zinnowitz which is in the immediate area of Trassenheide The conferences were founded and led ten times by Professor Bittner Greifswald and Professor Klitzler Leipzig who both celebrated their 65th birthdays in

1996 The 12th conference in Trassenheide was therefore also dedicated to L Bittner and R Klotzler Both scientists made a lasting impression on control theory in the former GDR Originally the conferences served to promote the exchange of research results In the first years most of the lectures were theoretical but in the last few conferences practical applications have been given more attention Besides their pioneering theoretical works both honorees have also always dealt with applications problems L Bittner has for example examined optimal control of nuclear reactors and associated safety aspects Since 1992 he has been working on applications in optimal control in flight dynamics R Klotzler recently applied his results on optimal autobahn planning to the south tangent in Leipzig The contributions published in these proceedings reflect the trend to practical problems starting points are often questions from flight dynamics

Controlled Markov Processes and Viscosity Solutions Wendell H. Fleming, Halil Mete Soner, 2006-02-04 This book is an introduction to optimal stochastic control for continuous time Markov processes and the theory of viscosity solutions It covers dynamic programming for deterministic optimal control problems as well as to the corresponding theory of viscosity solutions New chapters in this second edition introduce the role of stochastic optimal control in portfolio optimization and in pricing derivatives in incomplete markets and two controller zero sum differential games

Viscosity Solutions and Applications Martino Bardi, Michael G. Crandall, Lawrence C. Evans, Halil M. Soner, Panagiotis E. Souganidis, 2006-11-13 The volume comprises five extended surveys on the recent theory of viscosity solutions of fully nonlinear partial differential equations and some of its most relevant applications to optimal control theory for deterministic and stochastic systems front propagation geometric motions and mathematical finance The volume forms a state of the art reference on the subject of viscosity solutions and the authors are among the most prominent specialists Potential readers are researchers in nonlinear PDE s systems theory stochastic processes

Optimal Control and Partial Differential Equations José Luis Menaldi, Edmundo Rofman, Agnes Sulem, 2001 This volume contains more than sixty invited papers of international wellknown scientists in the fields where Alain Bensoussan s contributions have been particularly important filtering and control of stochastic systems variational problems applications to economy and finance numerical analysis In particular the extended texts of the lectures of Professors Jens Frehse Hitashi Ishii Jacques Louis Lions Sanjoy Mitter Umberto Mosco Bernt Oksendal George Papanicolaou A Shiryaev given in the Conference held in Paris on December 4th 2000 in honor of Professor Alain Bensoussan are included

Mathematics Applied to Engineering, Modelling, and Social Issues Frank T. Smith, Hemen Dutta, John N. Mordeson, 2019-03-14 This book presents several aspects of research on mathematics that have significant applications in engineering modelling and social matters discussing a number of current and future social issues and problems in which mathematical tools can be beneficial Each chapter enhances our understanding of the research problems in a particular area of study and highlights the latest advances made in that area The self contained contributions make the results and problems discussed accessible to readers and provides references to enable those interested to follow subsequent studies in

still developing fields Presenting real world applications the book is a valuable resource for graduate students researchers and educators It appeals to general readers curious about the practical applications of mathematics in diverse scientific areas and social problems

Global Optimal Feedback Control of Nonlinear Systems and Viscosity Solutions of Hamilton-Jacobi-Bellman Equations Tayfun Çimen,2003

Stochastic and Differential Games Martino Bardi,T.E.S. Raghavan,T. Parthasarathy,2012-12-06 The theory of two person zero sum differential games started at the beginning of the 1960s with the works of R Isaacs in the United States and L S Pontryagin and his school in the former Soviet Union Isaacs based his work on the Dynamic Programming method He analyzed many special cases of the partial differential equation now called Hamilton Jacobi Isaacs briefly HJI trying to solve them explicitly and synthesizing optimal feedbacks from the solution He began a study of singular surfaces that was continued mainly by J Breakwell and P Bernhard and led to the explicit solution of some low dimensional but highly nontrivial games a recent survey of this theory can be found in the book by J Lewin entitled *Differential Games* Springer 1994 Since the early stages of the theory several authors worked on making the notion of value of a differential game precise and providing a rigorous derivation of the HJI equation which does not have a classical solution in most cases we mention here the works of W Fleming A Friedman see his book *Differential Games* Wiley 1971 P P Varaiya E Roxin R J Elliott and N J Kalton N N Krasovskii and A I Subbotin see their book *Positional Differential Games* Nauka 1974 and Springer 1988 and L D Berkovitz A major breakthrough was the introduction in the 1980s of two new notions of generalized solution for Hamilton Jacobi equations namely viscosity solutions by M G Crandall and P L

Stochastic Partial Differential Equations and Applications Giuseppe Da Prato,Luciano Tubaro,2002-04-05 Based on the proceedings of the International Conference on Stochastic Partial Differential Equations and Applications V held in Trento Italy this illuminating reference presents applications in filtering theory stochastic quantization quantum probability and mathematical finance and identifies paths for future research in the field Stochastic Partial Differential Equations and Applications analyzes recent developments in the study of quantum random fields control theory white noise and fluid dynamics It presents precise conditions for nontrivial and well defined scattering new Gaussian noise terms models depicting the asymptotic behavior of evolution equations and solutions to filtering dilemmas in signal processing With contributions from more than 40 leading experts in the field Stochastic Partial Differential Equations and Applications is an excellent resource for pure and applied mathematicians numerical analysts mathematical physicists geometers economists probabilists computer scientists control electrical and electronics engineers and upper level undergraduate and graduate students in these disciplines

Hybrid Systems: Computation and Control Alberto Bemporad,Giorgio C Buttazzo,Antonio Bicchi,2007-05-31 This book constitutes the refereed proceedings of the 10th International Conference on Hybrid Systems Computation and Control HSCC 2007 held in Pisa Italy in April 2007 Among the topics addressed are models of heterogeneous systems computability and complexity issues real time computing and control embedded and resource aware

control control and estimation over wireless networks and programming languages support and implementation

Advances in Dynamic Games Michèle Breton, Krzysztof Szajowski, 2010-11-18 This book focuses on various aspects of dynamic game theory presenting state of the art research and serving as a testament to the vitality and growth of the field of dynamic games and their applications The selected contributions written by experts in their respective disciplines are outgrowths of presentations originally given at the 13th International Symposium of Dynamic Games and Applications held in Wrocław The book covers a variety of topics ranging from theoretical developments in game theory and algorithmic methods to applications examples and analysis in fields as varied as environmental management finance and economics engineering guidance and control and social interaction Collected Lectures on the Preservation of Stability Under Discretization

Donald J. Estep, Simon Tavenner, 2002-01-01 The 13 lectures are intended to be accessible to new graduate students of mathematics sacrificing some detail in order to offer an accessible introduction to the fundamentals of stability that can provide a foundation for further study Presenters from the US and Britain cover preserving qualitative stability features and structural stability and investigating physical stability and model stability Annotation copyrighted by Book News Inc Portland OR *Nonlinear Semigroups, Partial Differential Equations and Attractors* T.L. Gill, Woodford W. Zachary, 2006-11-15 The original idea of the organizers of the Washington Symposium was to span a fairly narrow range of topics on some recent techniques developed for the investigation of nonlinear partial differential equations and discuss these in a forum of experts It soon became clear however that the dynamical systems approach interfaced significantly with many important branches of applied mathematics As a consequence the scope of this resulting proceedings volume is an enlarged one with coverage of a wider range of research topics 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 theory solitons systems and control theory and related topics *Mathematics of Complexity and Dynamical Systems* is an essential reference for all those interested in mathematical complexity from undergraduate and graduate students up through professional researchers **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

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