

DETERMINISTIC AND STOCHASTIC OPTIMAL CONTROL AND INVERSE PROBLEMS

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Deterministic And Stochastic Optimal Control

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Deterministic And Stochastic Optimal Control:

Deterministic and Stochastic Optimal Control Wendell H. Fleming, Raymond W. Rishel, 2012-12-06 This book may be regarded as consisting of two parts In Chapters I IV we present what we regard as essential topics in an introduction to deterministic optimal control theory This material has been used by the authors for one semester graduate level courses at Brown University and the University of Kentucky The simplest problem in calculus of variations is taken as the point of departure in Chapter I Chapters II III and IV deal with necessary conditions for an optimum existence and regularity theorems for optimal controls and the method of dynamic programming The beginning reader may find it useful first to learn the main results corollaries and examples These tend to be found in the earlier parts of each chapter We have deliberately postponed some difficult technical proofs to later parts of these chapters In the second part of the book we give an introduction to stochastic optimal control for Markov diffusion processes Our treatment follows the dynamic programming method and depends on the intimate relationship between second order partial differential equations of parabolic type and stochastic differential equations This relationship is reviewed in Chapter V which may be read independently of Chapters I IV Chapter VI is based to a considerable extent on the authors work in stochastic control since 1961 It also includes two other topics important for applications namely the solution to the stochastic linear regulator and the separation principle

Deterministic and Stochastic Optimal Control Wendell H Fleming, Raymond W Rishel, 1975-11-17 *Deterministic and Stochastic Optimal Control* Wendell Helms Fleming, Raymond W. Rishel, 1975 The first part of this book presents the essential topics for an introduction to deterministic optimal control theory The second part introduces stochastic optimal control for Markov diffusion processes It also includes two other topics important for applications namely the solution to the stochastic linear regulator and the separation principle Publisher description Deterministic and Stochastic Optimal Control and Inverse Problems Baasansuren Jadamba, Akhtar A. Khan, Stanisław Migórski, Miguel Sama, 2021-12-14 Inverse problems of identifying parameters and initial boundary conditions in deterministic and stochastic partial differential equations constitute a vibrant and emerging research area that has found numerous applications A related problem of paramount importance is the optimal control problem for stochastic differential equations This edited volume comprises invited contributions from world renowned researchers in the subject of control and inverse problems There are several contributions on optimal control and inverse problems covering different aspects of the theory numerical methods and applications Besides a unified presentation of the most recent and relevant developments this volume also presents some survey articles to make the material self contained To maintain the highest level of scientific quality all manuscripts have been thoroughly reviewed Optimal Design of Control Systems Gennadii E. Kolosov, 1999-06-01 Covers design methods for optimal or quasioptimal control algorithms in the form of synthesis for deterministic and stochastic dynamical systems with applications in aerospace robotic and servomechanical technologies Providing new results on exact and approximate

solutions of optimal control problems *Deterministic Methods in Stochastic Optimal Control* Mark H. A. Davis, Gabriel Burstein, Imperial College of Science and Technology. Department of Electrical Engineering, 1992 **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 *Stochastic Controls* Jiongmin Yong, Xun Yu Zhou, 1999-06-22 As is well known Pontryagin's maximum principle and Bellman's dynamic programming are the two principal and most commonly used approaches in solving stochastic optimal control problems An interesting phenomenon one can observe from the literature is that these two approaches have been developed separately and independently Since both methods are used to investigate the same problems a natural question one will ask is the following Q What is the relationship between the maximum principle and dynamic programming in stochastic optimal controls There did exist some researches prior to the 1980s on the relationship between these two Nevertheless the results usually were stated in heuristic terms and proved under rather restrictive assumptions which were not satisfied in most cases In the statement of a Pontryagin type maximum principle there is an adjoint equation which is an ordinary differential equation ODE in the finite dimensional deterministic case and a stochastic differential equation SDE in the stochastic case The system consisting of the adjoint equation the original state equation and the maximum condition is referred to as an extended Hamiltonian system On the other hand in Bellman's dynamic programming there is a partial differential equation PDE of first order in the finite dimensional deterministic case and of second order in the stochastic case This is known as a Hamilton Jacobi Bellman HJB equation **Infinite Horizon**

Optimal Control Dean A. Carlson, Alain B. Haurie, Arie Leizarowitz, 2012-12-06 This monograph deals with various classes of deterministic and stochastic continuous time optimal control problems that are defined over unbounded time intervals For these problems the performance criterion is described by an improper integral and it is possible that when evaluated at a given admissible element this criterion is unbounded To cope with this divergence new optimality concepts referred to here as overtaking optimality weakly overtaking optimality agreeable plans etc have been proposed The motivation for studying these problems arises primarily from the economic and biological sciences where models of this type arise naturally Indeed any bound placed on the time horizon is artificial when one considers the evolution of the state of an economy or species The responsibility for the introduction of this interesting class of problems rests with the economists who first studied them in the modeling of capital accumulation processes Perhaps the earliest of these was F Ramsey 1928 who in his seminal work on the theory of saving in 1928 considered a dynamic optimization model defined on an infinite time horizon Briefly this problem can be described as a Lagrange problem with unbounded time interval The advent of modern control theory particularly the formulation of the famous Maximum Principle of Pontryagin has had a considerable impact on the treatment of these models as well as optimization theory in general *Deterministic and Stochastic Optimal Control and Cell Mapping Methods* Luis G. Crespo, 2002 *Deterministic Methods in Stochastic Optimal Control* Gabriel Burstein, 1992 *Linear Stochastic Control Systems* Goong Chen, Guanrong Chen, Shih-Hsun Hsu, 1995-07-12 *Linear Stochastic Control Systems* presents a thorough description of the mathematical theory and fundamental principles of linear stochastic control systems Both continuous time and discrete time systems are thoroughly covered Reviews of the modern probability and random processes theories and the It stochastic differential equations are provided Discrete time stochastic systems theory optimal estimation and Kalman filtering and optimal stochastic control theory are studied in detail A modern treatment of these same topics for continuous time stochastic control systems is included The text is written in an easy to understand style and the reader needs only to have a background of elementary real analysis and linear deterministic systems theory to comprehend the subject matter This graduate textbook is also suitable for self study professional training and as a handy research reference *Linear Stochastic Control Systems* is self contained and provides a step by step development of the theory with many illustrative examples exercises and engineering applications **Foundations of Deterministic and Stochastic Control** Jon H. Davis, 2002-04-19 This volume is a textbook on linear control systems with an emphasis on stochastic optimal control with solution methods using spectral factorization in line with the original approach of N Wiener Continuous time and discrete time versions are presented in parallel Two appendices introduce functional analytic concepts and probability theory and there are 77 references and an index The chapters except for the last two end with problems The book presents in a clear way important concepts of control theory and can be used for teaching Zentralblatt Math This is a textbook intended for use in courses on linear control and filtering and estimation on advanced levels Its major purpose is an introduction to both

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Generalized Linear-quadratic Problems of Deterministic and Stochastic Optimal Control in Discrete Time R. Tyrrell Rockafellar, Roger J.-B. Wets, 1987

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Stochastic Optimal Control Robert F. Stengel, 1986-09-08 Presents techniques for optimizing problems in dynamic systems with terminal and path constraints Includes optimal feedback control feedback control for linear systems and regulator synthesis Offers iterative methods for solving nonlinear control problems Demonstrates how to apply optimal control in a practical fashion Serves as a text for graduate controls courses as offered in aerospace mechanical and chemical engineering departments

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Kalman Filtering Charles K. Chui, Guanrong Chen, 2009 This book presents a thorough discussion of the mathematical theory and computational schemes of Kalman filtering The filtering algorithms are derived via different approaches including a direct method and an indirect method

Entropy in Control Engineering George N. Saridis, 2001 This book attempts to couple control engineering with modern developments in science through the concept of entropy Such disciplines as intelligent machines economics manufacturing environmental systems waste etc can be favorably affected and their performance can be improved or their catastrophic effects minimized Entropy is used as the unifying measure of the various seemingly disjoint disciplines to represent the cost of producing work that improves the standard of living both in engineering and in science Modeling is done through probabilistic methods thus establishing the irreversibility of the processes involved This is in accordance with the modern view of science In addition the behavior of control for an arbitrary but fixed controller away from the optimal equilibrium has been obtained the analytic expression of which should lead to chaotic solutions The control activity is explained based on the principle that control is making a system do what we want it to do This helps to relate control theory with the sciences

Stochastic optimal control for piecewise deterministic Markov processes J. B. R. Val, 1986

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