

William M. McEneaney

# Max-Plus Methods for Nonlinear Control and Estimation

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# Max Plus Methods For Nonlinear Control

**J. William Helton, Matthew R. James**

## **Max Plus Methods For Nonlinear Control:**

Max-Plus Methods for Nonlinear Control and Estimation William M. McEneaney,2006 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 infinity control and estimation problems Several numerical techniques are employed including a max plus eigenvector approach and an approach that avoids the curse of dimensionality Well known dynamic programming arguments show there is a direct relationship between the solution of a control problem and the solution of a corresponding Hamilton Jacobi Bellman HJB partial differential equation PDE The max plus based methods examined in this monograph belong to an entirely new class of numerical methods for the solution of nonlinear control problems and their associated HJB PDEs they are not equivalent to either of the more commonly used finite element or characteristic approaches The potential advantages of the max plus based approaches lie in the fact that solution operators for nonlinear HJB problems are linear over the max plus algebra and this linearity is exploited in the construction of algorithms The book 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 Researchers and practitioners tangentially interested in this area will also find a readable concise discussion of the subject through a careful selection of specific chapters and sections Basic knowledge of control theory for systems with dynamics governed by differential equations is required

**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

*Maximum Principle and Dynamic Programming Viscosity Solution Approach* Bing Sun, Bao-Zhu Guo, Zhen-Zhen Tao, 2025-08-02 This book is concerned with optimal control problems of dynamical systems described by partial differential equations PDEs The content covers the theory and numerical algorithms starting with open loop control and ending with closed loop control It includes Pontryagin's maximum principle and the Bellman dynamic programming principle based on the notion of viscosity solution The Bellman dynamic programming method can produce the optimal control in feedback form making it more appealing for online implementations and robustness The determination of the optimal feedback control law is of fundamental importance in optimal control and can be argued as the Holy Grail of control theory The book is organized into five chapters Chapter 1 presents necessary mathematical knowledge Chapters 2 and 3 Part 1 focus on the open loop control while Chapter 4 and 5 Part 2 focus on the closed loop control In this monograph we incorporate the notion of viscosity solution of PDE with dynamic programming

approach The dynamic programming viscosity solution DPVS approach is then used to investigate optimal control problems In each problem the optimal feedback law is synthesized and numerically demonstrated The last chapter presents multiple algorithms for the DPVS approach including an upwind finite difference scheme with the convergence proof It is worth noting that the dynamic systems considered are primarily of technical or biologic origin which is a highlight of the book This book is systematic and self contained It can serve the expert as a ready reference for control theory of infinite dimensional systems These chapters taken together would also make a one semester course for graduate with first courses in PDE constrained optimal control [Handbook of Mathematical Models and Algorithms in Computer Vision and Imaging](#) Ke Chen,Carola-Bibiane Schönlieb,Xue-Cheng Tai,Laurent Younes,2023-02-24

This handbook gathers together the state of the art on mathematical models and algorithms for imaging and vision Its emphasis lies on rigorous mathematical methods which represent the optimal solutions to a class of imaging and vision problems and on effective algorithms which are necessary for the methods to be translated to practical use in various applications Viewing discrete images as data sampled from functional surfaces enables the use of advanced tools from calculus functions and calculus of variations and nonlinear optimization and provides the basis of high resolution imaging through geometry and variational models Besides optimization naturally connects traditional model driven approaches to the emerging data driven approaches of machine and deep learning No other framework can provide comparable accuracy and precision to imaging and vision Written by leading researchers in imaging and vision the chapters in this handbook all start with gentle introductions which make this work accessible to graduate students For newcomers to the field the book provides a comprehensive and fast track introduction to the content to save time and get on with tackling new and emerging challenges For researchers exposure to the state of the art of research works leads to an overall view of the entire field so as to guide new research directions and avoid pitfalls in moving the field forward and looking into the next decades of imaging and information services This work can greatly benefit graduate students researchers and practitioners in imaging and vision applied mathematicians medical imagers engineers and computer scientists

**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

**Handbook of Reinforcement Learning and Control** Kyriakos G. Vamvoudakis, Yan Wan, Frank

L. Lewis, Derya Cansever, 2021-06-23 This handbook presents state of the art research in reinforcement learning focusing on its applications in the control and game theory of dynamic systems and future directions for related research and technology. The contributions gathered in this book deal with challenges faced when using learning and adaptation methods to solve academic and industrial problems such as optimization in dynamic environments with single and multiple agents

convergence and performance analysis and online implementation. They explore means by which these difficulties can be solved and cover a wide range of related topics including deep learning, artificial intelligence, applications of game theory, mixed modality learning and multi agent reinforcement learning. Practicing engineers and scholars in the field of machine learning, game theory and autonomous control will find the *Handbook of Reinforcement Learning and Control* to be thought provoking, instructive and informative

Recent Advances in Research on Unmanned Aerial Vehicles Fariba Fahroo, Le Yi

Wang, George Yin, 2013-04-10 A team of launched and coordinated Unmanned aerial vehicles UAVs requires advanced technologies in sensing, communication, computing and control to improve their intelligence and robustness towards autonomous operations. To enhance reliability, robustness and mission capability of a team of UAVs, a system oriented and holistic approach is desirable in which all components and subsystems are considered in terms of their roles and impact on the entire system. This volume aims to summarize the recent progress, identify challenges and opportunities, and develop new methodologies and systems for coordinated UAV control. A group of experts working in this area have contributed to this volume in several related aspects of autonomous control of networked UAVs. Their papers introduce new control methodologies, algorithms and systems that address several important issues in developing intelligent, autonomous or semi-autonomous networked systems for the next generation of UAVs. The papers share a common focus on improved coordination of the members of the networked system to accomplish a common mission to achieve heightened capability in system reconfiguration to compensate for lost members or connections and to enhance robustness against terrain complications and attacks

SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics, 2008 Mathematical Reviews, 2007 Abstracts of Papers Presented to the American Mathematical Society American Mathematical Society, 1999

**Applied Mechanics Reviews**, 2000 Robust Control Design 2003 Sergio Bittanti, Patrizio Colaneri, 2004

Extending H-infinity Control to Nonlinear Systems J. William Helton, Matthew R. James, 1999-01-01 H infinity control originated from an effort to codify classical control methods where one shapes frequency response functions for linear systems to meet certain objectives. H infinity control underwent tremendous development in the 1980s and made considerable strides toward systematizing classical control. This book addresses the next major issue of how this extends to

nonlinear systems At the core of nonlinear control theory lie two partial differential equations PDEs One is a first order evolution equation called the information state equation which constitutes the dynamics of the controller One can view this equation as a nonlinear dynamical system Much of this volume is concerned with basic properties of this system such as the nature of trajectories stability and most important how it leads to a general solution of the nonlinear H infinity control problem

**American Control Conference** IEEE, IEEE, Press Staff, 1999 This set presents papers from the 1999 American Control Conference Topics covered include adaptive control observer based fault detection control applications advances in passivity based control methods stability and time delay systems and advance in control education

**American Book Publishing Record**, 2006 Advanced Modern Control System Theory and Design Stanley M. Shinners, 1998-09-30 Linear Control System Compensation and Design Modern Control System Design Using State Space Pole Placement Ackermann's Formula Estimation Robust Control and H8 Techniques Digital Control System Analysis and Design Nonlinear Control System Design Introduction to Optimal Control Theory and Its Applications Control System Design Examples Complete Case Studies

**Nonlinear and Optimal Control Systems** Thomas L. Vincent, Walter J. Grantham, 1997-06-23 Designed for one semester introductory senior or graduate level course the authors provide the student with an introduction of analysis techniques used in the design of nonlinear and optimal feedback control systems There is special emphasis on the fundamental topics of stability controllability and optimality and on the corresponding geometry associated with these topics Each chapter contains several examples and a variety of exercises

**The University of Idaho Bulletin** University of Idaho, 1975 **Combined Membership List of the American Mathematical Society, Mathematical Association of America, and the Society for Industrial and Applied Mathematics** American Mathematical Society, 1999 Lists for 1955 include the Mathematical Association of America and 1955 also the Society for Industrial and Applied Mathematics

**Design and VLSI Implementation of Perceptive Controller for Robotic Systems** Yu Sun, 2004

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