B. D. CRAVEN

Mathematical Programming and Control Theory

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Bruce Desmond Craven

Mathematical Programming And Control Theory:
   Mathematical Programming and Control Theory Bruce Desmond Craven,1978   *Mathematical Programming and Control Theory* Bruce Desmond Craven,1978   *Mathematical Programming and Control Theory* B. D. Craven,1978-10-12 In a mathematical programming problem an optimum maxi mum or minimum of a function is sought subject to con straints on the values of the variables In the quarter century since G B Dantzig introduced the simplex method for linear programming many real world problems have been modelled in mathematical programming terms Such problems often arise in economic planning such as scheduling industrial production or transportation but various other problems such as the optimal control of an interplanetary rocket are of similar kind Often the problems involve nonlinear func tions and so need methods more general than linear pro gramming This book presents a unified theory of nonlinear mathe matical programming The same methods and concepts apply equally to nonlinear programming problems with a finite number of variables and to optimal control problems with e g a continuous curve i e infinitely many variables The underlying ideas of vector space convex cone and separating hyperplane are the same whether the dimension is finite or infinite and infinite dimension makes very little difference to the proofs Duality theory the various nonlinear generaliz ations of the well known duality theorem of linear program ming is found relevant also to optimal control and the PREFACE Pontryagin theory for optimal control also illuminates finite dimensional problems The theory is simplified and its applicability extended by using the geometric concept of convex cones in place of coordinate inequalities   Mathematical Programming and Optimal Control Theory [microform] Anqing Xing,1988   **Mathematical Programming and Optimal Control Theory** Richard M. Van Slyke,CALIFORNIA UNIV BERKELEY OPERATIONS RESEARCH CENTER.,1968 Let K be a closed convex set in E superscript m 1 and L P P sub 0 P sub m P sub 1 P sub 2 P sub m 0 Then for the simple problem Minimize P sub 0 Subject to P P sub 0 P sub 1 P sub m epsilon the intersection of K and L we prove a duality theorem and the convergence of a solution algorithm modeled on the duality theorem and the simplex method of linear programming respectively Specialization of this general model to linear programming convex programming generalized programming control theory and the decomposition approach to mathematical programming yield the appropriate duality theorems and solution algorithms in each case Author   Control Theory Methods for the Solution of Mathematical Programming Problems Massimo Actis Dato,1971   **Dynamic Programming and Modern Control Theory** Richard Bellman,Robert Kalaba,1965 Dynamic Programming and Modern Control Theory   **Theory of Optimal Control and Mathematical Programming** Michael D. Canon,Clifton D. Cullum,Elijah Polak,1970 This book has three basic aims to present a unified theory of optimization to introduce nonlinear programming algorithms to the control engineer and to introduce the nonlinear programming expert to optimal control This volume can be used either as a graduate text or as a reference text Preface   **Mathematical Control Theory** Eduardo D. Sontag,2012-12-06 Mathematics is playing an ever more important role in the physical and biologi cal sciences provoking a

blurring of boundaries between scientific disciplines and a resurgence of interest in the modem as well as the classical techniques of applied mathematics This renewal of interest both in research and teaching has led to the establishment of the series Texts in Applied Mathematics TAM The development of new courses is a natural consequence of a high level of excitement on the research frontier as newer techniques such as numerical and symbolic computer systems dynamical systems and chaos mix with and rein force the traditional methods of applied mathematics Thus the purpose of this textbook series is to meet the current and future needs of these advances and to encourage the teaching of new courses TAM will publish textbooks suitable for use in advanced undergraduate and beginning graduate courses and will complement the Applied Mathematics Sci ences AMS series which will focus on advanced textbooks and research level monographs v Preface This textbook introduces the basic concepts and results of mathematical control and system theory Based on courses that I have taught during the last 15 years it presents its subject in a self contained and elementary fashion It is geared primarily to an audience consisting of mathematically mature advanced undergraduate or beginning graduate students In addi tion it can be used by engineering students interested in a rigorous proof oriented systems course that goes beyond the classical frequency domain material and more applied courses   Optimal Control by Mathematical Programming Daniel Tabak,Benjamin C. Kuo,1971   **Mathematical Control Theory** W.A. Coppel,2006-11-15   Mathematical Optimization and Economic Theory Michael D. Intriligator,1971-01-01 Mathematical Optimization and Economic Theory provides a self contained introduction to and survey of mathematical programming and control techniques and their applications to static and dynamic problems in economics respectively It is distinctive in showing the unity of the various approaches to solving problems of constrained optimization that all stem back directly or indirectly to the method of Lagrange multipliers In the 30 years since its initial publication there have been many more applications of these mathematical techniques in economics as well as some advances in the mathematics of programming and control Nevertheless the basic techniques remain the same today as when the book was originally published Thus it continues to be useful not only to its original audience of advanced undergraduate and graduate students in economics but also to mathematicians and other researchers interested in learning about the applications of the mathematics of optimization to economics The book covers in some depth both static programming problems and dynamic control problems of optimization and the techniques of their solution It also clearly presents many applications of these techniques to economics and it shows why optimization is important for economics Audience mathematicians and other researchers who are interested in learning about the applications of mathematical optimization in economics as well as students at the advanced undergraduate and beginning graduate level A basic knowledge of analysis and matrix algebra is recommended Two appendices summarize the necessary mathematics   **Control Theory and the Calculus of Variations** A. V. Balakrishnan,1969 Quadratic variational theory Stochastic functional equations continuity properties and relation to ordinary equations Partial regularity theorems for elliptic systems

Strengthening caratheodory s method to apply in control problems Optimal control problems as mathematical programming in an unorthodox function space Controlled diffusions under polynomial growth conditions Separation and support properties of convex sets a survey Some non classical variational problems arising from optimal filter problems A new existence theorem in the class of piecewise continuous control functions The epsilon technique a constructive approach to optimal control Lagrange multipliers re visited   *Global Methods in Optimal Control Theory* Vadim Krotov,1995-10-13 This work describes all basic equaitons and inequalities that form the necessary and sufficient optimality conditions of variational calculus and the theory of optimal control Subjects addressed include developments in the investigation of optimality conditions new classes of solutions analytical and computation methods and applications   <u>Mathematical Introduction to Control Theory, a (Third Edition)</u> Shlomo Engelberg,2024 The 3rd edition strikes a nice balance between mathematical rigor and engineering oriented applications helping students to understand the mathematical and engineering aspects of control theory The book makes effective use of the tools provided by MATLAB R and includes material about using the tools provided by the Python R programming language in the design and analysis of control systems without allowing the computer based tools to substitute for knowledge of control theory The examples in the text are carefully designed to develop the student s intuition in both mathematics and engineering With over 90 solved homework problems and about 200 figures this invaluable title will benefit junior and senior level university students in engineering   *Optimal Control Theory* Suresh P. Sethi,Gerald L. Thompson,2005-09-06 Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as a foundation for the book which the authors have applied to business management problems developed from their research and classroom instruction Sethi and Thompson have provided management science and economics communities with a thoroughly revised edition of their classic text on Optimal Control Theory The new edition has been completely refined with careful attention to the text and graphic material presentation Chapters cover a range of topics including finance production and inventory problems marketing problems machine maintenance and replacement problems of optimal consumption of natural resources and applications of control theory to economics The book contains new results that were not available when the first edition was published as well as an expansion of the material on stochastic optimal control theory   **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 systemsa 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 a 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   Optimal Control Theory Zhongjing Ma,Suli Zou,2021-01-30 This book focuses on how to implement optimal control problems via the variational method It studies how to implement the extrema of functional by applying the variational method and covers the extrema of functional with different boundary conditions involving multiple functions and with certain constraints etc It gives the necessary and sufficient condition for the continuous time optimal control solution via the variational method solves the optimal control problems with different boundary conditions analyzes the linear quadratic regulator tracking problems respectively in detail and provides the solution of optimal control problems with state constraints by applying the Pontryagin s minimum principle which is developed based upon the calculus of variations And the developed results are applied to implement several classes of popular optimal control problems and say minimum time minimum fuel and minimum energy problems and so on As another key branch of optimal control methods it also presents how to solve the optimal control problems via dynamic programming and discusses the relationship between the variational method and dynamic programming for comparison Concerning the system involving individual agents it is also worth to study how to implement the decentralized solution for the underlying optimal control problems in the framework of differential games The equilibrium is implemented by applying both Pontryagin s minimum principle and dynamic programming The book also analyzes the discrete time version for all the above materials as well since the discrete time optimal control problems are very popular in many fields   **Optimal Control** Peter Whittle,1996-08-06 The concept of a system as an entity in its own right has emerged with increasing force in the past few decades in for example the areas of electrical and control engineering economics ecology urban structures automaton theory operational research and industry The more definite concept of a large scale system is implicit in these applications but is particularly evident in fields such as the study of communication networks computer networks and neural networks The Wiley Interscience Series in Systems and Optimization has been established to serve the needs of researchers in these rapidly developing fields It is intended for works concerned with developments in quantitative systems theory applications of such theory in areas of interest or associated methodology This is the first book length treatment of risk sensitive control with many new results The quadratic cost function of the standard LQG linear quadratic Gaussian treatment is replaced by the exponential of a quadratic giving the so

called LEQG formulation allowing for a degree of optimism or pessimism on the part of the optimiser The author is the first to achieve formulation and proof of risk sensitive versions of the certainty equivalence and separation principles Further analysis allows one to formulate the optimization as the extremization of a path integral and to characterize the solution in terms of canonical factorization It is thus possible to achieve the long sought goal of an operational stochastic maximum principle valid for a higher order model and in fact only evident when the models are extended to the risk sensitive class Additional results include deduction of compact relations between value functions and canonical factors the exploitation of the equivalence between policy improvement and Newton Raphson methods and the direct relation of LEQG methods to the H and minimum entropy methods This book will prove essential reading for all graduate students researchers and practitioners who have an interest in control theory including mathematicians engineers economists physicists and psychologists 1990 Stochastic Programming Peter Kall University of Zurich Switzerland and Stein W Wallace University of Trondheim Norway Stochastic Programming is the first textbook to provide a thorough and self contained introduction to the subject Carefully written to cover all necessary background material from both linear and non linear programming as well as probability theory the book draws together the methods and techniques previously described in disparate sources After introducing the terms and modelling issues when randomness is introduced in a deterministic mathematical programming model the authors cover decision trees and dynamic programming recourse problems probabilistic constraints preprocessing and network problems Exercises are provided at the end of each chapter Throughout the emphasis is on the appropriate use of the techniques rather than on the underlying mathematical proofs and theories making the book ideal for researchers and students in mathematical programming and operations research who wish to develop their skills in stochastic programming 1994 **Mathematical Introduction To Control Theory, A (Third Edition)** Shlomo Engelberg,2024-04-29 The 3rd edition strikes a nice balance between mathematical rigor and engineering oriented applications helping students to understand the mathematical and engineering aspects of control theory The book makes effective use of the tools provided by MATLAB and includes material about using the tools provided by the Python programming language in the design and analysis of control systems without allowing the computer based tools to substitute for knowledge of control theory The examples in the text are carefully designed to develop the student s intuition in both mathematics and engineering With over 90 solved homework problems and about 200 figures this invaluable title will benefit junior and senior level university students in engineering

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