

Optimal Control of  
Variational Inequalities  
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Research Notes in  
Mathematics Series)

Barbu, V.

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# Optimal Control Of Variational Inequalities

**Caroline Babette Löbhard**



## **Optimal Control Of Variational Inequalities:**

*Optimal Control of Variational Inequalities* Viorel Barbu, 1984      *Optimal Control Problems for Variational Inequalities* Daniel James Yaniro, 1984      *Optimal control of elliptic variational inequalities* Kazufumi Ito, Karl Kunisch, 1998      **Optimal Control of Elliptic Variational Inequalities** Caroline Babette Löbhard, 2015      **Reduction of Some Optimal Control Problems with Variational Inequalities to Ill Posed Optimal Control Problems with Linear State Equations** Sergej Rotin, 2000      *Approximating Optimal Control Problems Governed by Variational Inequalities* Viorel Barbu, Pekka Neittaanmäki, Antti Niemistö, 1992 Abstract It is proposed an approximating method for optimal control problems governed by elliptic variational inequalities Some applications and numerical examples are treated      **Optimal Control of Partial Differential Equations and Variational Inequalities** ,2006 This dissertation deals with optimal control of mathematical models described by partial differential equations and variational inequalities It consists of two parts In the first part optimal control of a two dimensional steady state thermistor problem is considered The thermistor problem is described by a system of two nonlinear elliptic partial differential equations coupled with some boundary conditions The boundary conditions show how the thermistor is connected to its surroundings Based on physical considerations an objective functional to be minimized is introduced and the convective boundary coefficient is taken to be a control Existence and uniqueness of the optimal control are proven To characterize this optimal control the optimality system consisting of the state and adjoint equations is derived In the second part we consider a variational inequality of the obstacle type where the underlying partial differential operator is biharmonic This kind of variational inequality arises in plasticity theory It concerns the small transverse displacement of a plate when its boundary is fixed and the whole plate is subject to a pressure to lie on one side of an obstacle We consider an optimal control problem where the state of the system is given by the solution of the variational inequality and the obstacle is taken to be a control For a given target profile we want to find an obstacle such that the corresponding solution to the variational inequality is close the target profile while the norm of the obstacle does not get too large in the appropriate space We prove existence of an optimal control and derive the optimality system by using approximation techniques Namely the variational inequality and the objective functional are approximated by a semilinear partial differential equation and a corresponding approximating functional respectively      **Nonconvex Optimal Control and Variational Problems** Alexander J. Zaslavski, 2013-06-12 Nonconvex Optimal Control and Variational Problems is an important contribution to the existing literature in the field and is devoted to the presentation of progress made in the last 15 years of research in the area of optimal control and the calculus of variations This volume contains a number of results concerning well posedness of optimal control and variational problems nonoccurrence of the Lavrentiev phenomenon for optimal control and variational problems and turnpike properties of approximate solutions of variational problems Chapter 1 contains an introduction as well as examples of select topics Chapters 2 5 consider the well posedness condition using fine tools of general topology and

porosity Chapters 6 8 are devoted to the nonoccurrence of the Lavrentiev phenomenon and contain original results Chapter 9 focuses on infinite dimensional linear control problems and Chapter 10 deals with good functions and explores new understandings on the questions of optimality and variational problems Finally Chapters 11 12 are centered around the turnpike property a particular area of expertise for the author This volume is intended for mathematicians engineers and scientists interested in the calculus of variations optimal control optimization and applied functional analysis as well as both undergraduate and graduate students specializing in those areas The text devoted to Turnpike properties may be of particular interest to the economics community

Numerical Methods for Variational Inequalities and Optimal Control Problems Viorel Arnăutu,1997 *Semismooth Newton Methods for Variational Inequalities and Constrained Optimization Problems in Function Spaces* Michael Ulbrich,2011-07-28 A comprehensive treatment of semismooth Newton methods in function spaces from their foundations to recent progress in the field This book is appropriate for researchers and practitioners in PDE constrained optimization nonlinear optimization and numerical analysis as well as engineers interested in the current theory and methods for solving variational inequalities

**Optimal control of problems governed by obstacle type variational inequalities** Maïtine Bergounioux,Helmut Dietrich,1997 On optimal control of systems governed by variational inequalities Jiří V. Outrata,1992 *Optimal Control Problems for Elliptic-parabolic Variational Inequalities with Time-dependent Constraints* ,2006 **Optimal Control of Two Variational Inequalities Arising in Solid Mechanics** Thomas Betz,2015 **Strong Stationarity for Optimal Control of Variational Inequalities of the Second Kind** Constantin Christof,Christian Meyer,Ben Schweizer,Stefan Turek,2020 **An L1-penalty Scheme for the Optimal Control of Elliptic Variational Inequalities** Michael Hintermüller,Caroline Babette Löbhard,M. H. Tber,2014

*OPTIMAL CONTROL, DIFFERENTIAL VARIATIONAL INEQUALITIES, AND THEIR APPLICATION TO TRAFFIC SCIENCE, REVENUE MANAGEMENT AND SUPPLY CHAINS.* Yiou Wang,2018 Optimal control problems and differential Nash games have been employed by many scholars in the study of dynamic pricing supply chain management and transportation network flow problems This dissertation emphasizes the extensionof frequently employed deterministic open loop modeling paradigms into feedback and stochastic cases respectively with a focus on the computational perspective For the feedback differential Nash games this dissertation briefly reviews the classical theory of Hamilton Jacobi Bellman equation and the general technique to synthesis feedback optimal control from its solution Such techniques are then applied to the investigation of a dynamic competitive pricing problem of perishable products with fixed initial inventories DPFI Other qualitative analysis and numerical extensions of the DPFI model are also provided In the study of differential Nash games with Ito type of stochastic dynamics this dissertation starts from reviewing the stochastic maximum principle It then proposes stochastic differential variational inequality S DVI as the necessary condition for stochastic differential Nash games As an application this dissertation provides formulation qualitative analysis and algorithm for a stochastic differential

oligopsony problem where multiple agents compete in the procurement of key rawmaterial which follows Ito type of stochastic price dynamics      *Feedback laws for the optimal control of parabolic variational inequalities* Cătălin Popa,2005

**Finite Element Approximation of Variational Inequalities in Optimal Control** Karin Kraft,Stig Larsson,Institutionen för matematiska vetenskaper (Göteborg),2011      **Risk-averse Optimal Control of Random Elliptic Variational Inequalities** Amal Alphonse,Caroline Geiersbach,Michael Hintermüller,Thomas M. Surowiec,2022 We consider a risk averse optimal control problem governed by an elliptic variational inequality VI subject to random inputs By deriving KKT type optimality conditions for a penalised and smoothed problem and studying convergence of the stationary points with respect to the penalisation parameter we obtain two forms of stationarity conditions The lack of regularity with respect to the uncertain parameters and complexities induced by the presence of the risk measure give rise to new challenges unique to the stochastic setting We also propose a path following stochastic approximation algorithm using variance reduction techniques and demonstrate the algorithm on a modified benchmark problem

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