



OPTIMAL CONTROL AND ESTIMATION

Robert F. Stengel

Optimal Control And Estimation

Michael J. Grimble, Michael A. Johnson



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Continuous Time Dynamical Systems B.M. Mohan, S.K. Kar, 2018-10-08 Optimal control deals with the problem of finding a control law for a given system such that a certain optimality criterion is achieved An optimal control is a set of differential equations describing the paths of the control variables that minimize the cost functional This book *Continuous Time Dynamical Systems State Estimation and Optimal Control with Orthogonal Functions* considers different classes of systems with quadratic performance criteria It then attempts to find the optimal control law for each class of systems using orthogonal functions that can optimize the given performance criteria Illustrated throughout with detailed examples the book covers topics including Block pulse functions and shifted Legendre polynomials State estimation of linear time invariant systems Linear optimal control systems incorporating observers Optimal control of systems described by integro differential equations Linear quadratic Gaussian control Optimal control of singular systems Optimal control of time

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Freidlander,1978 **Optimal Control, Estimation, and Shape Design: Analysis and Applications** ,2004 Digital
Program for Solving the Linear Stochastic Optimal Control and Estimation Problem Lucille C. Geyser,Bruce Lehtinen,1975

This book delves into Optimal Control And Estimation. Optimal Control And Estimation is an essential topic that needs to be grasped by everyone, ranging from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Optimal Control And Estimation, encompassing both the fundamentals and more intricate discussions.

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- Chapter 4: Optimal Control And Estimation in Specific Contexts
- Chapter 5: Conclusion

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