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**Nonsmooth Analysis and
Geometric Methods in
Deterministic Optimal Control**



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Nonsmooth Analysis And Geometric Methods In Deterministic Optimal Control

J.Frederic Bonnans,Alexander Shapiro

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Nonsmooth Analysis and Geometric Methods in Deterministic Optimal Control Boris S. Mordukhovich, Hector J. Sussmann, 2012-12-06 This IMA Volume in Mathematics and its Applications NONSMOOTH ANALYSIS AND GEOMETRIC METHODS IN DETERMINISTIC OPTIMAL CONTROL is based on the proceedings of a workshop that was an integral part of the 1992 93 IMA program on Control Theory. The purpose of this workshop was to concentrate on powerful mathematical techniques that have been developed in deterministic optimal control theory after the basic foundations of the theory. Existence theorems, maximum principle, dynamic programming, sufficiency theorems for sufficiently smooth fields of extremals were laid out in the 1960s. These advanced techniques make it possible to derive much more detailed information about the structure of solutions than could be obtained in the past and they support new algorithmic approaches to the calculation of such solutions. We thank Boris S. Mordukhovich and Hector J. Sussmann for organizing the workshop and editing the proceedings. We also take this opportunity to thank the National Science Foundation and the Army Research Office whose financial support made the workshop possible. A. Friedman, Willard Miller Jr. v PREFACE. This volume contains the proceedings of the workshop on Nonsmooth Analysis and Geometric Methods in Deterministic Optimal Control held at the Institute for Mathematics and its Applications on February 8–17, 1993 during a special year devoted to Control Theory and its Applications. The workshop whose organizing committee consisted of V. Jurdjevic, B. S. Mordukhovich, R. T. Rockafellar, and H. J.

Mathematical Control Theory John B. Baillieul, J.C. Willems, 2012-12-06 This volume on mathematical control theory contains high quality articles covering the broad range of this field. The internationally renowned authors provide an overview of many different aspects of control theory offering a historical perspective while bringing the reader up to the very forefront of current research.

A Relaxation-Based Approach to Optimal Control of Hybrid and Switched Systems Vadim Azhmyakov, 2019-02-14 A Relaxation Based Approach to Optimal Control of Hybrid and Switched Systems proposes a unified approach to effective and numerically tractable relaxation schemes for optimal control problems of hybrid and switched systems. The book gives an overview of the existing conventional and newly developed relaxation techniques associated with the conventional systems described by ordinary differential equations. Next it constructs a self-contained relaxation theory for optimal control processes governed by various types sub classes of general hybrid and switched systems. It contains all mathematical tools necessary for an adequate understanding and using of the sophisticated relaxation techniques. In addition readers will find many practically oriented optimal control problems related to the new class of dynamic systems. All in all the book follows engineering and numerical concepts. However it can also be considered as a mathematical compendium that contains the necessary formal results and important algorithms related to the modern relaxation theory. Illustrates the use of the relaxation approaches in engineering optimization. Presents application of the relaxation methods in computational schemes for a numerical treatment of the sophisticated hybrid switched optimal control

problems Offers a rigorous and self contained mathematical tool for an adequate understanding and practical use of the relaxation techniques Presents an extension of the relaxation methodology to the new class of applied dynamic systems namely to hybrid and switched control systems **Perturbation Analysis of Optimization Problems** J.Frederic Bonnans,Alexander Shapiro,2013-11-22 The main subject of this book is perturbation analysis of continuous optimization problems In the last two decades considerable progress has been made in that area and it seems that it is time now to present a synthetic view of many important results that apply to various classes of problems The model problem that is considered throughout the book is of the form $P \text{ Min}_x \text{ subjectto } G(x) \in K$ Here X and Y are Banach spaces K is a closed convex subset of Y and $G: X \rightarrow Y$ are called the objective function and the constraint mapping respectively We also consider a parameterized version P of the above problem where the objective function x and the constraint mapping $G(x)$ are parameterized by a vector u varying in a Banach space U Our aim is to study continuity and differentiability properties of the optimal value $v(u)$ and the set $S(u)$ of optimal solutions of P viewed as functions of the parameter vector u

Applications of Nonlinear Control Meral Altinay,2012-06-13 A trend of investigation of Nonlinear Control Systems has been present over the last few decades As a result the methods for its analysis and design have improved rapidly This book includes nonlinear design topics such as Feedback Linearization Lyapunov Based Control Adaptive Control Optimal Control and Robust Control All chapters discuss different applications that are basically independent of each other The book will provide the reader with information on modern control techniques and results which cover a very wide application area Each chapter attempts to demonstrate how one would apply these techniques to real world systems through both simulations and experimental settings **SIAM Journal on Control and Optimization** Society for Industrial and Applied Mathematics,2008

Proceedings of the ... IEEE International Conference on Control Applications ,2005 **Journal of Nonlinear and Convex Analysis** ,2007 **Mathematical Reviews** ,2003 *Robust and Distributed Control Techniques for Aerospace Applications/time-optimal Pumping of a Swing* Jayant Ekanath Kulkarni,2005 **Differential Equations** ,2001

Transactions of the American Mathematical Society ,1996 **Stable Operators in Analysis and Optimization** Vadim Azhmyakov,2005 The main purpose of this book is to provide an advanced account of some aspects of differentiable stable operators in Banach and Hilbert spaces The theory of linear and nonlinear stable operators is presented in a systematic way and possible applications are described The book is useful to graduate students and researchers **SIAM Journal on Numerical Analysis** ,2000-07 *The Cumulative Book Index* ,1997 A world list of books in the English language

Numerical Methods for Polymeric Systems Stuart G. Whittington,1998-08-13 This book contains contributions from a workshop on numerical methods for polymeric systems held at the IMA in May 1996 The workshop brought together chemists physicists mathematicians computer scientists and statisticians with a common interest in numerical methods This book is of interest to workers in polymer statistical mechanics and also to a wider audience interested in numerical

methods and their application in polymeric systems **Discrete and Continuous Dynamical Systems** ,2000 Journal of the Korean Mathematical Society ,1997 *Dynamics of Continuous, Discrete and Impulsive Systems* ,1998 **Annual Report for the Year** ... University of Minnesota. Institute for Mathematics and Its Applications,1992

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