# Optimal Control Of Nonlinear Systems Using The Homotopy

This outstanding reference presents current, state-of-the-art research on importantproblems of finite-dimensional nonlinear optimal control and controllability theory. Itpresents an overview of a broad variety of new techniques useful in solving classicalcontrol theory problems.Written and edited by renowned mathematicians at the forefront of research in thisevolving field, Nonlinear Controllability and Optimal Control providesdetailed coverage of the construction of solutions of differential inclusions by means ofdirectionally continuous sections ... Lie algebraic conditions for local controllability... the use of the Campbell-Hausdorff series to derive properties of optimal trajectories... the Fuller phenomenon ... the theory of orbits ... and more.Containing more than 1,300 display equations, this exemplary, instructive reference is aninvaluable source for mathematical researchers and applied mathematicians, electrical andelectronics, aerospace, mechanical, control, systems, and computer engineers, and graduatestudents in these disciplines .

This book presents a carefully selected group of methods for unconstrained and bound constrained optimization problems and analyzes them in depth both theoretically and algorithmically. It focuses on clarity in algorithmic description and analysis rather than generality, and while it provides pointers to the literature for the most general theoretical results and robust software, the author thinks it is more important that readers have a complete understanding of special cases that convey essential ideas. A companion to Kelley's book, Iterative Methods for Linear and Nonlinear Equations (SIAM, 1995), this book contains many exercises and examples and can be used as a text, a tutorial for self-study, or a reference. Iterative Methods for Optimization does more than cover traditional gradient-based optimization: it is the first book to treat sampling methods, including the Hooke-Jeeves, implicit filtering, MDS, and Nelder-Mead schemes in a unified way, and also the first book to make connections between sampling methods and the traditional gradient-methods. Each of the main algorithms in the text is described in pseudocode, and a collection of MATLAB codes is available. Thus, readers can experiment with the algorithms in an easy way as well as implement them in other languages.

The first comprehensive, self–contained text on nonlinear analysis and robust control Increasingly, robust control plays a greater role in achieving high performance for systems that are too complex to be modeled accurately. Using Lyapunov?s direct method to develop design procedures, compare different controls, and give the reader a definite feel for stability analysis and robust control for nonlinear systems with significant uncertainty, this unique text: ? Presents the complete set of robust control design procedures for nonlinear uncertain systems ? Introduces the recursive interlacing design method that will generate robust control for uncertain systems with cascaded, feedback, and feedforward dynamics ?

Covers a broad range of robust control designs, including state feedback and input–output, continuous–time and digital, and static and dynamic controls ? Gives advice on selecting design parameters according to their impact on stability and performance ? Features illustrations as well as end–of–chapter exercises and references
Nonlinear Industrial Control Systems presents a range of mostly optimisation-based methods for severely nonlinear systems; it discusses feedforward and feedback control and tracking control systems design. The plant models and design algorithms are provided in a MATLAB® toolbox that enable both academic examples and industrial application studies to be repeated and evaluated, taking into account practical application and implementation problems. The text makes nonlinear control theory accessible to readers having only a background in linear systems, and concentrates on real applications of nonlinear control. It covers: different ways of modelling nonlinear systems including state space, polynomial-based, linear parameter varying, state-dependent and hybrid; design techniques for nonlinear optimal control including generalised-minimum-variance, model predictive control, quadratic-Gaussian, factorised and H? design methods; design philosophies that are suitable for aerospace, automotive, marine, process-control, energy systems, robotics, servo systems and manufacturing; steps in design procedures that are illustrated in design studies to define cost-functions and cope with problems such as disturbance rejection, uncertainties and integral wind-up; and baseline non-optimal control techniques such as nonlinear Smith predictors, feedback linearization, sliding mode control and nonlinear PID. Nonlinear Industrial Control Systems is valuable to engineers in industry dealing with actual nonlinear systems. It provides students with a comprehensive range of techniques and examples for solving real nonlinear control design problems.
This book presents a class of novel, self-learning, optimal control schemes based on adaptive dynamic programming techniques, which quantitatively obtain the optimal control schemes of the systems. It analyzes the properties identified by the programming methods, including the convergence of the iterative value functions and the stability of the system under iterative control laws, helping to guarantee the effectiveness of the methods developed. When the system model is known, self-learning optimal control is designed on the basis of the system model; when the system model is not known, adaptive dynamic programming is implemented according to the system data, effectively making the performance of the system converge to the optimum. With various real-world examples to complement and substantiate the mathematical analysis, the book is a valuable guide for engineers, researchers, and students in control science and engineering.
Nonlinear Optimal Control Theory presents a deep, wide-ranging introduction to the mathematical theory of the optimal control of processes governed by ordinary differential equations and certain types of differential equations with memory. Many examples illustrate the mathematical issues that need to be addressed when using optimal control techniques in

diverse areas. Drawing on classroom-tested material from Purdue University and North Carolina State University, the book gives a unified account of bounded state problems governed by ordinary, integrodifferential, and delay systems. It also discusses Hamilton-Jacobi theory. By providing a sufficient and rigorous treatment of finite dimensional control problems, the book equips readers with the foundation to deal with other types of control problems, such as those governed by stochastic differential equations, partial differential equations, and differential games.

A comprehensive overview of nonlinear H? control theory for both continuous-time and discrete-time systems, Nonlinear H?-Control, Hamiltonian Systems and Hamilton-Jacobi Equations covers topics as diverse as singular nonlinear H?-control, nonlinear H? -filtering, mixed H2/ H?-nonlinear control and filtering, nonlinear H?-almost-disturbance-decoupling, and algorithms for solving the ubiquitous Hamilton-Jacobi-Isaacs equations. The link between the subject and analytical mechanics as well as the theory of partial differential equations is also elegantly summarized in a single chapter. Recent progress in developing computational schemes for solving the Hamilton-Jacobi equation (HJE) has facilitated the application of Hamilton-Jacobi theory in both mechanics and control. As there is currently no efficient systematic analytical or numerical approach for solving them, the biggest bottle-neck to the practical application of the nonlinear equivalent of the H?-control theory has been the difficulty in solving the Hamilton-Jacobi-Isaacs partial differential-equations (or inequalities). In light of this challenge, the author hopes to inspire continuing research and discussion on this topic via examples and simulations, as well as helpful notes and a rich bibliography. Nonlinear H?-Control, Hamiltonian Systems and Hamilton-Jacobi Equations was written for practicing professionals, educators, researchers and graduate students in electrical, computer, mechanical, aeronautical, chemical, instrumentation, industrial and systems engineering, as well as applied mathematics, economics and management.

There are many methods of stable controller design for nonlinear systems. In seeking to go beyond the minimum requirement of stability, Adaptive Dynamic Programming in Discrete Time approaches the challenging topic of optimal control for nonlinear systems using the tools of adaptive dynamic programming (ADP). The range of systems treated is extensive; affine, switched, singularly perturbed and time-delay nonlinear systems are discussed as are the uses of neural networks and techniques of value and policy iteration. The text features three main aspects of ADP in which the methods proposed for stabilization and for tracking and games benefit from the incorporation of optimal control methods: • infinite-horizon control for which the difficulty of solving partial differential Hamilton–Jacobi–Bellman equations directly is overcome, and proof provided that the iterative value function updating sequence converges to the infimum of all the value functions obtained by admissible control law sequences; • finite-horizon control, implemented in discrete-time nonlinear systems showing the reader how to obtain suboptimal control solutions within a fixed number of control steps and with results more easily applied in real systems than those usually gained from infinite-horizon control; • nonlinear games for which a pair of mixed optimal policies are derived for solving games both when the saddle point does not exist, and, when it does, avoiding the existence conditions of the saddle point. Non-zero-sum games are studied in the context of a single network scheme in which policies are obtained guaranteeing system stability and minimizing the individual performance function yielding a Nash equilibrium. In order to make the coverage suitable for the student as well as for the expert reader, Adaptive Dynamic Programming in Discrete Time: • establishes the fundamental theory involved clearly with each chapter devoted to a clearly identifiable control paradigm; • demonstrates convergence proofs of the ADP algorithms to deepen understanding of the derivation of stability and convergence with the iterative computational methods used; and • shows how ADP methods can be put to use both in simulation and in real applications. This text will be of considerable interest to researchers interested in optimal control and its applications in operations research, applied mathematics computational intelligence and engineering. Graduate students working in control and operations research will also find the ideas presented here to be a source of powerful methods for furthering their study.

There has been much excitement over the emergence of new mathematical techniques for the analysis and control of nonlinear systems. In addition, great technological advances have bolstered the impact of analytic advances and produced many new problems and applications which are nonlinear in an essential way. This book lays out in a concise mathematical framework the tools and methods of analysis which underlie this diversity of applications.

Optimization and Control with ApplicationsSpringer Science & Business Media

This book offers a comprehensive, easy-to-understand overview of receding-horizon control for nonlinear networks. It presents novel general strategies that can simultaneously handle general nonlinear dynamics, system constraints, and disturbances arising in networked and large-scale systems and which can be widely applied. These receding-horizon-control-based strategies can achieve sub-optimal control performance while ensuring closed-loop stability: a feature attractive to engineers. The authors address the problems of networked and distributed control step-by-step, gradually increasing the level of challenge presented. The book first introduces the state-feedback control problems of nonlinear networked systems and then studies output feedback control problems. For large-scale nonlinear systems, disturbance is considered first, then communication delay separately, and lastly the simultaneous combination of delays and disturbances. Each chapter of this easy-to-follow book not only proposes and analyzes novel control algorithms and/or strategies, but also rigorously develops provably correct design conditions. It also provides concise, illustrative examples to demonstrate the implementation procedure, making it invaluable both for academic researchers and engineering practitioners.

A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.
"Optimal control theory is concerned with finding control functions that minimize cost functions for systems described by differential equations. The methods have found widespread applications in aeronautics, mechanical engineering, the life sciences, and many other disciplines. This book focuses on optimal control problems where the state equation is an elliptic or parabolic partial differential equation. Included are topics such as the existence of optimal solutions, necessary optimality conditions and adjoint equations, second-order sufficient conditions, and main principles of selected numerical techniques. It also contains a survey on the Karush-Kuhn-Tucker theory of nonlinear programming in Banach spaces. The exposition begins with control problems with linear equations, quadratic cost functions and control constraints. To make the book self-contained, basic facts on weak solutions of elliptic and parabolic equations are introduced. Principles of functional analysis are introduced and explained as they are needed. Many simple examples illustrate the theory and its hidden difficulties. This start to the book makes it fairly self-contained and suitable for advanced undergraduates or beginning graduate students. Advanced control problems for nonlinear partial differential equations are also discussed. As prerequisites, results on boundedness and continuity of solutions to semilinear elliptic and parabolic equations are addressed. These topics are not yet readily available in books on PDEs, making the exposition also interesting for researchers. Alongside the main theme of the analysis of problems of optimal control, Tr'oltzsch also discusses numerical techniques. The exposition is confined to brief introductions into the basic ideas in order to give the reader an impression of how the theory can be realized numerically. After reading this book, the reader will be familiar with the main principles of the numerical analysis of PDE-constrained optimization."--Publisher's description.
Nonlinear Dynamical Systems and Control presents and develops an extensive treatment of stability analysis and control design of nonlinear dynamical systems, with an emphasis on Lyapunov-based methods. Dynamical system theory lies at the heart of mathematical sciences and engineering. The application of dynamical systems has crossed interdisciplinary boundaries from chemistry to biochemistry to chemical kinetics, from medicine to biology to population genetics, from economics to sociology to psychology, and from physics to mechanics to engineering. The increasingly complex nature of engineering systems requiring feedback control to obtain a desired system behavior also gives rise to dynamical systems. Wassim Haddad and VijaySekhar Chellaboina provide an exhaustive treatment of nonlinear systems theory and control using the highest standards of exposition and rigor. This graduate-level textbook goes well beyond standard treatments by developing Lyapunov stability theory, partial stability, boundedness, input-to-state stability, input-output stability, finite-time stability, semistability, stability of sets and periodic orbits, and stability theorems via vector Lyapunov

functions. A complete and thorough treatment of dissipativity theory, absolute stability theory, stability of feedback systems, optimal control, disturbance rejection control, and robust control for nonlinear dynamical systems is also given. This book is an indispensable resource for applied mathematicians, dynamical systems theorists, control theorists, and engineers.

By establishing an alternative foundation of control theory, this thesis represents a significant advance in the theory of control systems, of interest to a broad range of scientists and engineers. While common control strategies for dynamical systems center on the system state as the object to be controlled, the approach developed here focuses on the state trajectory. The concept of precisely realizable trajectories identifies those trajectories that can be accurately achieved by applying appropriate control signals. The resulting simple expressions for the control signal lend themselves to immediate application in science and technology. The approach permits the generalization of many well-known results from the control theory of linear systems, e.g. the Kalman rank condition to nonlinear systems. The relationship between controllability, optimal control and trajectory tracking are clarified. Furthermore, the existence of linear structures underlying nonlinear optimal control is revealed, enabling the derivation of exact analytical solutions to an entire class of nonlinear optimal trajectory tracking problems. The clear and self-contained presentation focuses on a general and mathematically rigorous analysis of controlled dynamical systems. The concepts developed are visualized with the help of particular dynamical systems motivated by physics and chemistry.

This volume deals with controllability and observability properties of nonlinear systems, as well as various ways to obtain input-output representations. The emphasis is on fundamental notions as (controlled) invariant distributions and submanifolds, together with algorithms to compute the required feedbacks.

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.

How do you fly an airplane from one point to another as fast as possible? What is the best way to administer a vaccine to ?ght the harmful e?ects of disease? What is the most e?cient way to produce a chemical substance? This book presents practical methods for solving real optimal control problems such as these. Practical Methods for Optimal Control Using Nonlinear Programming, Third Edition focuses on the direct transcription method for optimal control. It features a summary of relevant material in constrained optimization, including nonlinear programming; discretization techniques appropriate for ordinary di?erential equations and di?erential-algebraic equations; and several examples and descriptions of computational algorithm formulations that implement this discretize-then-optimize strategy. The third edition has been thoroughly updated and includes new material on implicit Runge–Kutta discretization techniques, new chapters on partial differential equations and delay equations, and more than 70 test problems and open source FORTRAN code for all of the problems. This book will be valuable for academic and industrial research and development in optimal control theory and applications. It is appropriate as a primary or supplementary text for advanced undergraduate and graduate students.

Nonlinear Model Predictive Control is a thorough and rigorous introduction to nonlinear model predictive control (NMPC) for discrete-time and sampled-data systems. NMPC is interpreted as an approximation of infinite-horizon optimal control so that important properties like closed-loop stability, inverse optimality and suboptimality can be derived in a uniform manner. These results are complemented by discussions of feasibility and robustness. NMPC schemes with and without stabilizing terminal constraints are detailed and intuitive examples illustrate the performance of different NMPC variants. An introduction to nonlinear optimal control algorithms gives insight into how the nonlinear optimisation routine – the core of any NMPC controller – works. An appendix covering NMPC software and accompanying software in MATLAB® and C++(downloadable from www.springer.com/ISBN) enables readers to perform computer experiments exploring the possibilities and limitations of NMPC.

A knowledge of linear systems provides a firm foundation for the study of optimal control theory and many areas of system theory and signal processing. State-space techniques developed since the early sixties have been proved to be very effective. The main objective of this book is to present a brief and somewhat complete investigation on the theory of linear systems, with emphasis on these techniques, in both continuous-time and discrete-time settings, and to demonstrate an application to the study of elementary (linear and nonlinear) optimal control theory. An essential feature of the state-space approach is that both time-varying and time-invariant systems are treated systematically. When time-varying systems are considered, another important subject that depends very much on the state-space formulation is perhaps real-time filtering, prediction, and smoothing via the Kalman filter. This subject is treated in our monograph entitled "Kalman Filtering with Real-Time Applications" published in this Springer Series in Information Sciences (Volume 17). For time-invariant systems, the recent frequency domain approaches using the techniques of Adamjan, Arov, and Krein (also known as AAK), balanced realization, and oo H theory via Nevanlinna-Pick interpolation seem very promising, and this will be studied in our forthcoming monograph entitled "Mathematical Ap proach to Signal Processing and System Theory". The present elementary treatise on linear system theory should provide enough engineering and mathe of these two subjects.

A collection of 28 refereed papers grouped according to four broad topics: duality and optimality conditions, optimization algorithms, optimal control, and variational inequality and equilibrium problems. Suitable for researchers, practitioners and postgrads.

Discrete-Time Inverse Optimal Control for Nonlinear Systems proposes a novel inverse optimal control scheme for stabilization and trajectory tracking of discrete-time nonlinear systems. This avoids the need to solve the associated Hamilton-Jacobi-Bellman equation and minimizes a cost functional, resulting in a more efficient controller. Design More Efficient Controllers for Stabilization and Trajectory Tracking of Discrete-Time Nonlinear Systems The book presents two approaches for controller synthesis: the first based on passivity theory and the second on a control Lyapunov function (CLF). The synthesized discrete-time optimal controller can be directly implemented in real-time systems. The book also proposes the use of recurrent neural networks to model discrete-time nonlinear systems. Combined with the inverse optimal control approach, such models constitute a powerful tool to deal with uncertainties such as unmodeled dynamics and disturbances. Learn from Simulations and an In-Depth Case Study The authors include a variety of simulations to illustrate the effectiveness of the synthesized controllers for stabilization and trajectory tracking of discrete-time nonlinear systems. An in-depth case study applies the control schemes to glycemic control in patients with type 1 diabetes mellitus, to calculate the adequate insulin delivery rate required to prevent hyperglycemia and hypoglycemia levels. The discrete-time optimal and robust control techniques proposed can be used in a range of industrial applications, from aerospace and energy to biomedical and electromechanical systems. Highlighting optimal and efficient control algorithms, this is a valuable resource for researchers, engineers, and students working in nonlinear system control.

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.

The equations used to describe dynamic properties of physical systems are often nonlinear, and it is rarely possible to find their solutions. Although numerical solutions are impractical and graphical techniques are not useful for many types of systems, there are different theorems and methods that are useful regarding qualitative properties of nonlinear systems and their solutions—system stability being the most crucial property. Without stability, a system will not have value. Nonlinear Systems Stability Analysis: Lyapunov-Based Approach introduces advanced tools for stability analysis of nonlinear systems. It presents the most recent progress in stability analysis and provides a complete review of the dynamic systems stability analysis methods using Lyapunov approaches. The author discusses standard stability techniques, highlighting their shortcomings, and also describes recent developments in stability analysis that can improve applicability of the standard methods. The text covers mostly new topics such as stability of homogonous nonlinear systems and higher order Lyapunov functions derivatives for stability analysis. It also addresses special classes of nonlinear systems including time-delayed and fuzzy systems. Presenting new methods, this book provides a nearly complete set of methods for constructing Lyapunov functions in both autonomous and nonautonomous systems, touching on new topics that open up novel research possibilities. Gathering a body of research into one volume, this text offers information to help engineers design stable systems using practice-oriented methods and can be used for graduate courses in a range of engineering disciplines.

Intelligent systems are a hallmark of modern feedback control systems. But as these systems mature, we have come to expect higher levels of performance in speed and accuracy in the face of severe nonlinearities, disturbances, unforeseen dynamics, and unstructured uncertainties. Artificial neural networks offer a combination of adaptability, parallel processing, and learning capabilities that outperform other intelligent control methods in more complex systems. Borrowing from Biology Examining neurocontroller design in discrete-time for the first time, Neural Network Control of Nonlinear Discrete-Time Systems presents powerful modern control techniques based on the parallelism and adaptive capabilities of biological nervous systems. At every step, the author derives rigorous stability proofs and presents simulation examples to demonstrate the concepts. Progressive Development After an introduction to neural networks, dynamical systems, control of nonlinear systems, and feedback linearization, the book builds systematically from actuator nonlinearities and strict feedback in nonlinear systems to nonstrict feedback, system identification, model reference adaptive control, and novel optimal control using the Hamilton-Jacobi-Bellman formulation. The author concludes by developing a framework for implementing intelligent control in actual industrial systems using embedded hardware. Neural Network Control of Nonlinear Discrete-Time Systems fosters an understanding of neural network controllers and explains how to build them using detailed derivations, stability analysis, and computer simulations.

Dynamic optimization is rocket science – and more. This volume teaches researchers and students alike to harness the modern theory of dynamic optimization to solve practical problems. These problems not only cover those in space flight, but also in emerging social applications such as the control of drugs, corruption, and terror. This volume is designed to be a lively introduction to the mathematics and a bridge to these hot topics in the economics of crime for current scholars. The authors celebrate Pontryagin's Maximum Principle – that crowning intellectual achievement of human understanding. The rich theory explored here is complemented by numerical methods available through a companion web site.

The lectures gathered in this volume present some of the different aspects of Mathematical Control Theory. Adopting the point of view of Geometric Control Theory and of Nonlinear Control Theory, the lectures focus on some aspects of the Optimization and Control of nonlinear, not necessarily smooth, dynamical systems. Specifically, three of the five lectures discuss respectively: logic-based switching control, sliding mode control and the input to the state stability paradigm for the control and stability of nonlinear systems. The remaining two lectures are devoted to Optimal Control: one investigates the connections between Optimal Control Theory, Dynamical Systems and Differential Geometry, while the second presents a very general version, in a non-smooth context, of the Pontryagin Maximum Principle. The arguments of the whole volume are self-contained and are directed to everyone working in Control Theory. They offer a sound presentation of the methods employed in the control and optimization of nonlinear dynamical systems.

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