

Optimal Control Theory Applications To Management Science International Series In Management Science Operations Resear

The book focuses on symplectic pseudospectral methods for nonlinear optimal control problems and their applications. Both the fundamental principles and engineering practice are addressed. Symplectic pseudospectral methods for nonlinear optimal control problems with complicated factors (i.e., inequality constraints, state-delay, unspecific terminal time, etc.) are solved under the framework of indirect methods. The methods developed here offer a high degree of computational efficiency and accuracy when compared with popular direct pseudospectral methods. The methods are applied to solve optimal control problems arising in various engineering fields, particularly in path planning problems for autonomous vehicles. Given its scope, the book will benefit researchers, engineers and graduate students in the fields of automatic control, path planning, ordinary differential equations, etc.

This volume gives the latest advances in optimization and optimal control which are the main part of applied mathematics. It covers various topics of optimization, optimal control and operations research.

This textbook is a straightforward introduction to the theory of optimal control with an emphasis on presenting many different applications. Professor Hocking has taken pains to ensure that the theory is developed to display the main themes of the arguments but without using sophisticated mathematical tools. Throughout there are many worked examples, and numerous exercises (with solutions) are provided.

A rigorous introduction to optimal control theory, with an emphasis on applications in economics. This book bridges optimal control theory and economics, discussing ordinary differential equations, optimal control, game theory, and mechanism design in one volume. Technically rigorous and largely self-contained, it provides an introduction to the use of optimal control theory for deterministic continuous-time systems in economics. The theory of ordinary differential equations (ODEs) is the backbone of the theory developed in the book, and chapter 2 offers a detailed review of basic concepts in the theory of ODEs, including the solution of systems of linear ODEs, state-space analysis, potential functions, and stability analysis. Following this, the book covers the main results of optimal control theory, in particular necessary and sufficient optimality conditions; game theory, with an emphasis on differential games; and the application of control-theoretic concepts to the design of economic mechanisms. Appendixes provide a mathematical review and full solutions to all end-of-chapter problems. The material is presented at three levels: single-person decision making; games, in which a group of decision makers interact strategically; and mechanism design, which is concerned with a designer's creation of an environment in which players interact to maximize the designer's objective. The book focuses on applications; the problems are an integral part of the text. It is intended for use as a textbook or reference for graduate students, teachers, and researchers interested in applications of control theory beyond its classical use in economic growth. The book will also appeal to readers interested in a modeling approach to certain practical problems involving dynamic continuous-time models.

The published material represents the outgrowth of teaching analytical optimization to aerospace engineering graduate students. To make the material available to the widest audience, the prerequisites are limited to calculus and differential equations. It is also a book about the mathematical aspects of optimal control theory. It was developed in an engineering environment from material learned by the author while applying it to the solution of engineering problems. One goal of the book is to help engineering graduate students learn the fundamentals which are needed to apply the methods to engineering problems. The examples

are from geometry and elementary dynamical systems so that they can be understood by all engineering students. Another goal of this text is to unify optimization by using the differential of calculus to create the Taylor series expansions needed to derive the optimality conditions of optimal control theory.

This book is an introduction to the mathematical theory of optimal control of processes governed by ordinary differential equations. It is intended for students and professionals in mathematics and in areas of application who want a broad, yet relatively deep, concise and coherent introduction to the subject and to its relationship with applications. In order to accommodate a range of mathematical interests and backgrounds among readers, the material is arranged so that the more advanced mathematical sections can be omitted without loss of continuity. For readers primarily interested in applications a recommended minimum course consists of Chapter I, the sections of Chapters II, III, and IV so recommended in the introductory sections of those chapters, and all of Chapter V. The introductory section of each chapter should further guide the individual reader toward material that is of interest to him. A reader who has had a good course in advanced calculus should be able to understand the definitions and statements of the theorems and should be able to follow a substantial portion of the mathematical development. The entire book can be read by someone familiar with the basic aspects of Lebesgue integration and functional analysis. For the reader who wishes to find out more about applications we recommend references [2], [13], [33], [35], and [50], of the Bibliography at the end of the book.

Graduate-level text provides introduction to optimal control theory for stochastic systems, emphasizing application of basic concepts to real problems.

The performance of a process -- for example, how an aircraft consumes fuel -- can be enhanced when the most effective controls and operating points for the process are determined. This holds true for many physical, economic, biomedical, manufacturing, and engineering processes whose behavior can often be influenced by altering certain parameters or controls to optimize some desired property or output.

February 27 - March 1, 1997, the conference Optimal Control: Theory, Algorithms, and Applications took place at the University of Florida, hosted by the Center for Applied Optimization. The conference brought together researchers from universities, industry, and government laboratories in the United States, Germany, Italy, France, Canada, and Sweden. There were forty-five invited talks, including seven talks by students. The conference was sponsored by the National Science Foundation and endorsed by the SIAM Activity Group on Control and Systems Theory, the Mathematical Programming Society, the International Federation for Information Processing (IFIP), and the International Association for Mathematics and Computers in Simulation (IMACS). Since its inception in the 1940s and 1950s, Optimal Control has been closely connected to industrial applications, starting with aerospace. The program for the Gainesville conference, which reflected the rich cross-disciplinary flavor of the field, included aerospace applications as well as both novel and emerging applications to superconductors, diffractive optics, nonlinear optics, structural analysis, bioreactors, corrosion detection, acoustic flow, process design in chemical engineering, hydroelectric power plants, sterilization of canned foods, robotics, and thermoelastic plates and shells. The three days of the conference were organized around the three conference themes, theory, algorithms, and applications. This book is a collection of the papers presented at the Gainesville

conference. We would like to take this opportunity to thank the sponsors and participants of the conference, the authors, the referees, and the publisher for making this volume possible.

This book introduces a variety of problem statements in classical optimal control, in optimal estimation and filtering, and in optimal control problems with non-scalar-valued performance criteria. Many example problems are solved completely in the body of the text. All chapter-end exercises are sketched in the appendix. The theoretical part of the book is based on the calculus of variations, so the exposition is very transparent and requires little mathematical rigor.

This fully revised 3rd edition offers an introduction to optimal control theory and its diverse applications in management science and economics. It brings to students the concept of the maximum principle in continuous, as well as discrete, time by using dynamic programming and Kuhn-Tucker theory. While some mathematical background is needed, the emphasis of the book is not on mathematical rigor, but on modeling realistic situations faced in business and economics. The book exploits optimal control theory to the functional areas of management including finance, production and marketing and to economics of growth and of natural resources. In addition, this new edition features materials on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal-agent framework. The book provides exercises for each chapter and answers to selected exercises to help deepen the understanding of the material presented. Also included are appendices comprised of supplementary material on the solution of differential equations, the calculus of variations and its relationships to the maximum principle, and special topics including the Kalman filter, certainty equivalence, singular control, a global saddle point theorem, Sethi-Skiba points, and distributed parameter systems. 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 author has applied to business management problems developed from his research and classroom instruction. The new edition has been completely refined and brought up to date. Ultimately this should continue to be a valuable resource for graduate courses on applied optimal control theory, but also for financial and industrial engineers, economists, and operational researchers concerned with the application of dynamic optimization in their fields.

Treats optimal problems for systems described by ODEs and PDEs, using an approach that unifies finite and infinite dimensional nonlinear programming. Geared toward advanced undergraduate and graduate engineering students, this text introduces the theory and applications of optimal control. It serves as a bridge to the technical literature, enabling students to evaluate the implications of theoretical control work, and to judge the merits of papers on the subject. Rather than presenting an exhaustive treatise, Optimal Control offers a detailed introduction that fosters careful thinking and disciplined intuition. It develops the basic mathematical background, with a coherent formulation of the control

problem and discussions of the necessary conditions for optimality based on the maximum principle of Pontryagin. In-depth examinations cover applications of the theory to minimum time, minimum fuel, and to quadratic criteria problems. The structure, properties, and engineering realizations of several optimal feedback control systems also receive attention. Special features include numerous specific problems, carried through to engineering realization in block diagram form. The text treats almost all current examples of control problems that permit analytic solutions, and its unified approach makes frequent use of geometric ideas to encourage students' intuition.

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.

Optimal control theory is a technique being used increasingly by academic economists to study problems involving optimal decisions in a multi-period framework. This textbook is designed to make the difficult subject of optimal control theory easily accessible to economists while at the same time maintaining rigour. Economic intuitions are emphasized, and examples and problem sets covering a wide range of applications in economics are provided to assist in the learning process. Theorems are clearly stated and their proofs are carefully explained. The development of the text is gradual and fully integrated, beginning with simple formulations and progressing to advanced topics such as control parameters, jumps in state variables, and bounded state space. For greater economy and elegance, optimal control theory is introduced directly, without recourse to the calculus of variations. The connection with the latter and with dynamic programming is explained in a separate chapter. A second purpose of the book is to draw the parallel between optimal control theory and static optimization. Chapter 1 provides an extensive treatment of constrained and unconstrained maximization, with emphasis on economic insight and applications. Starting from basic concepts, it derives and explains important results, including the envelope theorem and the method of comparative statics. This chapter may be used for a course in static optimization. The book is largely self-contained. No previous knowledge of differential equations is required. Want to know not just what makes rockets go up but how to do it optimally?

Optimal control theory has become such an important field in aerospace engineering that no graduate student or practicing engineer can afford to be without a working knowledge of it. This is the first book that begins from scratch to teach the reader the basic principles of the calculus of variations, develop the necessary conditions step-by-step, and introduce the elementary computational techniques of optimal control. This book, with problems and an online solution manual, provides the graduate-level reader with enough introductory knowledge so that he or she can not only read the literature and study the next level textbook but can also apply the theory to find optimal solutions in practice. No more is needed than the usual background of an undergraduate engineering, science, or mathematics program: namely calculus, differential equations, and numerical integration. Although finding optimal solutions for these problems is a complex process involving the calculus of variations, the authors carefully lay out step-by-step the most important theorems and concepts. Numerous examples are worked to demonstrate how to apply the theories to everything from classical problems (e.g., crossing a river in minimum time) to engineering problems (e.g., minimum-fuel launch of a satellite). Throughout the book use is made of the time-optimal launch of a satellite into orbit as an important case study with detailed analysis of two examples: launch from the Moon and launch from Earth. For launching into the field of optimal solutions, look no further!

Infinite dimensional systems can be used to describe many phenomena in the real world. As is well known, heat conduction, properties of elastic plastic material, fluid dynamics, diffusion-reaction processes, etc., all lie within this area. The object that we are studying (temperature, displacement, concentration, velocity, etc.) is usually referred to as the state. We are interested in the case where the state satisfies proper differential equations that are derived from certain physical laws, such as Newton's law, Fourier's law etc. The space in which the state exists is called the state space, and the equation that the state satisfies is called the state equation. By an infinite dimensional system we mean one whose corresponding state space is infinite dimensional. In particular, we are interested in the case where the state equation is one of the following types: partial differential equation, functional differential equation, integro-differential equation, or abstract evolution equation. The case in which the state equation is being a stochastic differential equation is also an infinite dimensional problem, but we will not discuss such a case in this book.

This book serves not only as an introduction, but also as an advanced text and reference source in the field of deterministic optimal control systems governed by ordinary differential equations. It also includes an introduction to the classical calculus of variations. An important feature of the book is the inclusion of a large number of examples, in which the theory is applied to a wide variety of economics problems. The presentation of simple models helps illuminate pertinent qualitative and analytic points, useful when confronted with a more complex reality. These models cover: economic growth in both open and closed economies, exploitation of (non-) renewable resources, pollution control, behaviour of firms, and differential games. A great emphasis on precision pervades the book, setting it apart from the bulk of literature in this area. The rigorous techniques presented should help the reader avoid errors which often recur in

the application of control theory within economics.

Optimal control theory is a mathematical optimization method with important applications in the aerospace industry.

In recent years, enhanced oil recovery techniques have received much attention in the oil industry. Enhanced oil recovery methods can be divided into three major categories: thermal processes which include steam flooding, steam stimulation, and in-situ combustion; chemical processes which include surfactant-polymer injection, polymer flooding, and caustic flooding; and miscible displacement processes which include miscible hydrocarbon displacement, carbon dioxide injection of large amounts of rather expensive fluids into oil bearing reservoir formations. Commercial application of any enhanced oil recovery process relies upon economic projections that show a decent return on the investment. Because of high chemical costs, it is important to optimize enhanced oil recovery processes to provide the greatest recovery at the lowest chemical injection cost. The aim of this book is to develop an optimal control theory for the determination of operating strategies that maximize the economic attractiveness of enhanced oil recovery processes. The determination of optimal control histories or operating strategies is one of the key elements in the successful usage of new enhanced oil recovery techniques. The information contained in the book will therefore be both interesting and useful to all those working in petroleum engineering, petroleum management and chemical engineering.

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.

This book is devoted to the study of optimal control problems arising in forest management, an important and fascinating topic in mathematical economics studied by many researchers over the years. The volume studies the forest management problem by analyzing a class of optimal control problems that contains it and showing the existence of optimal solutions over infinite horizon. It also studies the structure of approximate solutions on finite intervals and their turnpike properties, as well as the stability of the turnpike phenomenon and the structure of approximate solutions on finite intervals in the regions close to the end points. The book is intended for mathematicians interested in the optimization theory, optimal control and their applications to the economic theory.

Upper-level undergraduate text introduces aspects of optimal control theory: dynamic programming, Pontryagin's minimum principle, and numerical techniques for trajectory optimization. Numerous figures, tables. Solution guide available upon request. 1970

edition.

This book represents an extended and substantially revised version of my earlier book, *Optimal Control in Problems of Mathematical Physics*, originally published in Russian in 1975. About 60% of the text has been completely revised and major additions have been included which have produced a practically new text. My aim was to modernize the presentation but also to preserve the original results, some of which are little known to a Western reader. The idea of composites, which is the core of the modern theory of optimization, was initiated in the early seventies. The reader will find here its implementation in the problem of optimal conductivity distribution in an MHD-generator channel flow. Since then it has emerged into an extensive theory which is undergoing a continuous development. The book does not pretend to be a textbook, neither does it offer a systematic presentation of the theory. Rather, it reflects a concept which I consider as fundamental in the modern approach to optimization of distributed systems. Bibliographical notes, though extensive, do not pretend to be exhaustive as well. My thanks are due to Professor Jean-Louis Armand and Professor Wolf Stadler whose friendly assistance in translating and polishing the text was so valuable. I am indebted to Mrs. Kathleen Durand and Mrs. Colleen Lewis for the hard job of typing large portions of the manuscript.

This work describes all basic equations 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.

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.

Foundations of Dynamic Economic Analysis presents a modern and thorough exposition of the fundamental mathematical formalism used to study optimal control theory, i.e., continuous time dynamic economic processes, and to interpret dynamic economic behavior. The style of presentation, with its continual emphasis on the economic interpretation of mathematics and models, distinguishes it from several other excellent texts on the subject. This approach is aided dramatically by introducing the dynamic envelope theorem and the method of comparative dynamics early in the exposition. Accordingly, motivated and economically revealing proofs of the transversality conditions come about by use of the dynamic envelope theorem. Furthermore, such sequencing of the material naturally leads to the development of the primal-dual method of comparative dynamics and dynamic duality theory, two modern approaches used to tease out the empirical content of optimal control models. The stylistic approach ultimately draws attention to the empirical richness of optimal control theory, a feature missing in virtually all other textbooks of this type.

This monograph is an introduction to optimal control theory for systems governed by vector ordinary differential equations. It is not intended as a state-of-the-art handbook for researchers. We have tried to keep two types of reader in mind: (1) mathematicians, graduate students, and advanced undergraduates in mathematics who want a concise introduction to a field which contains nontrivial interesting applications of mathematics (for example, weak convergence,

convexity, and the theory of ordinary differential equations); (2) economists, applied scientists, and engineers who want to understand some of the mathematical foundations of optimal control theory. In general, we have emphasized motivation and explanation, avoiding the "definition-axiom-theorem-proof" approach. We make use of a large number of examples, especially one simple canonical example which we carry through the entire book. In proving theorems, we often just prove the simplest case, then state the more general results which can be proved. Many of the more difficult topics are discussed in the "Notes" sections at the end of chapters and several major proofs are in the Appendices. We feel that a solid understanding of basic facts is best attained by at first avoiding excessive generality. We have not tried to give an exhaustive list of references, preferring to refer the reader to existing books or papers with extensive bibliographies. References are given by author's name and the year of publication, e.g., Waltman [1974].

This textbook offers a concise yet rigorous introduction to calculus of variations and optimal control theory, and is a self-contained resource for graduate students in engineering, applied mathematics, and related subjects. Designed specifically for a one-semester course, the book begins with calculus of variations, preparing the ground for optimal control. It then gives a complete proof of the maximum principle and covers key topics such as the Hamilton-Jacobi-Bellman theory of dynamic programming and linear-quadratic optimal control. Calculus of Variations and Optimal Control Theory also traces the historical development of the subject and features numerous exercises, notes and references at the end of each chapter, and suggestions for further study. Offers a concise yet rigorous introduction Requires limited background in control theory or advanced mathematics Provides a complete proof of the maximum principle Uses consistent notation in the exposition of classical and modern topics Traces the historical development of the subject Solutions manual (available only to teachers) Leading universities that have adopted this book include: University of Illinois at Urbana-Champaign ECE 553: Optimum Control Systems Georgia Institute of Technology ECE 6553: Optimal Control and Optimization University of Pennsylvania ESE 680: Optimal Control Theory University of Notre Dame EE 60565: Optimal Control

This book is devoted to the development of optimal control theory for finite dimensional systems governed by deterministic and stochastic differential equations driven by vector measures. The book deals with a broad class of controls, including regular controls (vector-valued measurable functions), relaxed controls (measure-valued functions) and controls determined by vector measures, where both fully and partially observed control problems are considered. In the past few decades, there have been remarkable advances in the field of systems and control theory thanks to the unprecedented interaction between mathematics and the physical and engineering sciences. Recently, optimal control theory for dynamic systems driven by vector measures has attracted increasing interest. This book presents this theory for dynamic systems governed by both ordinary and stochastic differential equations, including extensive results on the existence of optimal controls and necessary conditions for optimality. Computational algorithms are developed based on the optimality conditions, with numerical results presented to demonstrate the applicability of the theoretical results developed in the book. This book will be of interest to researchers in optimal control or applied functional analysis interested in applications of vector measures to control theory, stochastic systems driven by vector measures, and related topics. In particular, this self-contained account can be a starting point for further advances in the theory and applications of dynamic systems driven and controlled by vector measures.

"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, Tröltzsch 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. Optimal Control Theory for Applications Springer Science & Business Media

The calculus of variations is used to find functions that optimize quantities expressed in terms of integrals. Optimal control theory seeks to find functions that minimize cost integrals for systems described by differential equations. This book is an introduction to both the classical theory of the calculus of variations and the more modern developments of optimal control theory from the perspective of an applied mathematician. It focuses on understanding concepts and how to apply them. The range of potential applications is broad: the calculus of variations and optimal control theory have been widely used in numerous ways in biology, criminology, economics, engineering, finance, management science, and physics. Applications described in this book include cancer chemotherapy, navigational control, and renewable resource harvesting. The prerequisites for the book are modest: the standard calculus sequence, a first course on ordinary differential equations, and some facility with the use of mathematical software. It is suitable for an undergraduate or beginning graduate course, or for self study. It provides excellent preparation for more advanced books and courses on the calculus of variations and optimal control theory.

Geared primarily to an audience consisting of mathematically advanced undergraduate or beginning graduate students, this text may additionally 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. The minimal mathematical background required is a working knowledge of linear algebra and differential equations. The book covers what constitutes the common core of control theory and is unique in its emphasis on foundational aspects. While covering a wide range of topics written in a standard theorem/proof style, it also develops the necessary techniques from scratch. In this second edition, new chapters and sections have been added, dealing with

time optimal control of linear systems, variational and numerical approaches to nonlinear control, nonlinear controllability via Lie-algebraic methods, and controllability of recurrent nets and of linear systems with bounded controls. 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.

Optimization and optimal control are the main tools in decision making. Because of their numerous applications in various disciplines, research in these areas is accelerating at a rapid pace. "Optimization and Optimal Control: Theory and Applications" brings together the latest developments in these areas of research as well as presents applications of these results to a wide range of real-world problems. This volume can serve as a useful resource for researchers, practitioners, and advanced graduate students of mathematics and engineering working in research areas where results in optimization and optimal control can be applied.

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