Introduction to Applied Optimization

1. The essential introduction to the principles and applications of feedback systems—now fully revised and expanded

This textbook covers the mathematics needed to model, analyze, and design feedback systems. Now more user-friendly than ever, this revised and expanded edition of Feedback Systems is a one-volume resource for students and researchers in mathematics and engineering. It has applications across a range of disciplines that utilize feedback in physical, biological, information, and economic systems. Karl Åström and Richard Murray use techniques from physics, computer science, and operations research to introduce control-oriented modeling. They begin with state space tools for analysis and design, including stability of solutions, Lyapunov functions, reachability, state feedback observability, and estimators. The matrix exponential plays a central role in the analysis of linear control systems, allowing a concise development of many of the key concepts for this class of models. Åström and Murray then develop and explain tools in the frequency domain, including transfer functions, Nyquist analysis, PID control, frequency domain design, and robustness. Features a new chapter on design principles and tools, illustrating the types of problems that can be solved using feedback. Includes a new chapter on fundamental limits and new material on the Routh-Hurwitz criterion and root locus plots. Provides exercises at the end of every chapter. Comes with an electronic solutions manual. An ideal textbook for undergraduate and graduate students. Indispensable for researchers seeking a self-contained resource on control theory.

Optimal Control Introduction to state-space methods covers feedback control; state-space representation of dynamic systems and dynamics of linear systems; frequency-domain analysis; controllability and observability; shaping the dynamic response; more. 1996 edition.

Robust and Adaptive Control 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.

Optimal Control Theory for Applications 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.

Optimal Control Engineering with MATLAB A comprehensive introduction to the tools, techniques and applications of convex optimization.

Applied Optimal Control Solutions Manual

Convex Optimization

Primer on the Calculus of Variations and Optimal Control Theory This softcover book is a self-contained account of the theory of viscosity solutions for first-order partial differential equations of Hamilton–Jacobi type and its interplay with Bellman's dynamic programming approach to optimal control and differential games. It will be of interest to students in the theory of optimal control of deterministic linear and nonlinear systems. The work may be used by graduate students and researchers in control theory both as an introductory textbook and as an up-to-date reference book.

Mathematical Control Theory This text presents a multi-disciplined view of optimization, providing students and researchers with a thorough examination of algorithms, methods, and tools from diverse areas of optimization without introducing excessive theoretical detail. This second edition includes additional topics, including global optimization and a real-world case study using important concepts from each chapter. Introduction to Applied Optimization is intended for advanced undergraduate and graduate students and will benefit scientists from diverse areas, including engineers.

Applied Optimal Control Solutions Manual

Calculus of Variations and Optimal Control Theory - A Concise Introduction Instructor’s Manual

Optimal Control Theory 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!

Convex Optimization

Primer on Optimal Control Theory The theory of optimal control systems has grown and flourished since the 1960's. Many texts, written on varying levels of sophistication, have been published on the subject. Yet even those purportedly designed for beginners in the field are often riddled with complex theorems, and many try to include so many topics that essentially no thorough treatment of any is given. This primer by ÇeÅl A tearom provides a comprehensive but accessible treatment of the subject with just the right degree of mathematical rigor to be both complete but practical. It provides a solid bridge between "traditional" optimization using the calculus of variations and what is called "modern" optimal control. It also treats both continuous-time and discrete-time optimal control systems, giving students a firm grasp on both methods. Among this book's most outstanding features is a summary table that accompanies each topic or problem and includes a statement of the problem with a step-by-step solution. Students will also gain valuable experience in using industry-standard MATLAB and SIMULINK software, including the Control System and Symbolic Math Toolboxes. Diverse applications across fields from power engineering to medicine make a foundation in optimal control systems an essential part of an engineer's background. This clear, streamlined presentation is ideal for a graduate level course on control systems and as a quick reference for working engineers.

Optimal Control Theory and Static Optimization in Economics 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 linear systems and optimal control.
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 expounds 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-Siiskari points, and distributed parameter systems. Optimal control methods are used to determine optimal ways to control a dynamical system. The chief contribution of the work in this field serves as a foundation for the book, which co-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 advanced optimal control theory, but also for financial and industrial engineers, economists, and operational researchers concerned with the application of dynamic optimization in their fields.

Solutions Manual for Optimal Control Theory Robust and Adaptive Control shows the reader how to produce consistent and accurate controllers that operate in the presence of uncertainties and unforeseen events. Driven by aerospace applications the focus of the book is primarily on continuous-dynamical systems. The text is a three-part treatment, beginning with robust and adaptive optimal control linear methods and moving on to a self-contained presentation of the design and analysis of model reference adaptive control (MRAC) for nonlinear dynamical systems and model reference adaptive control (MRAC) design and implementation. The book is a comprehensive guide to combining robust and adaptive control for piloted, autonomous and experimental aerial platforms; detailed background material for each chapter to motivate theoretical developments; realistic examples and simulation data illustrating key features of the methods described; and - problem solutions for instructors and MATLAB® code provided electronically. The theoretical content and practical applications reported address real-life aerospace problems, being based on numerous transitions of control-theoretic results into operational systems and airborne vehicles that are drawn from the authors' extensive professional experience with The Boeing Company. The systems covered are challenging, often open-loop unstable, with uncertainties in their dynamics, and thus requiring both persistently reliable control and the ability to track commands either from a pilot or a guidance computer. Readers are assumed to have a basic understanding of root locus, Bode diagrams, and Nyquist plots, as well as linear algebra, ordinary differential equations, and the use of state-space methods in analysis and modeling of dynamical systems. Robust and Adaptive Control is intended to methodically teach senior undergraduate and graduate students how to construct stable and predictable control algorithms for realistic industrial applications. Practicing engineers and academic researchers will also find the book of great instructional value.

Linear Systems and Optimal Control

An Introduction to Optimization A NEW EDITION OF THE CLASSIC TEXT ON OPTIMAL CONTROL THEORY As a superb introductory text and an indispensable reference, this new edition of Optimal Control will serve the needs of both the professional engineer and the advanced student in mechanical, electrical, and aerospace engineering. Its coverage encompasses all the fundamental topics as well as the major changes that have occurred in recent years. An abundance of commentary on MATLAB® and related software. An emphasis on the actual experiences in applying the theory. Major topics covered include: Static Optimization Optimal Control of Discrete-Time Systems Optimal Control of Continuous-Time Systems The Tracking Problem and Other LQR Extensions Final-Time-Free and Constrained Input Control Dynamic Programming Optimal Control for Polynomial Systems Output Feedback and Structured Control Robustness and Multivariable Frequency-Domain Techniques Differential Games Reinforcement Learning and Optimal Adaptive Control

Fundamentals of Machine Learning for Predictive Data Analytics, second edition

Vibration Control of Active Structures 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 the 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 in the exposition and application of the subject. Solutions manual (available only to instructors) 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

Feedback Systems 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 oh hole 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 math of these two subjects.

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.

Game Theory My objective in writing this book was to cross the bridge between the structural dynamics and control communities, while providing an overview of the potential of SMART materials for sensing and actuating purposes in active vibration control. I wanted to keep it relatively simple and focused on systems which worked. This resulted in the following: (i) I restricted the text to fundamental concepts and left aside most advanced ones (i.e. robust control) whose usefulness had not yet clearly been established for the application at hand. (ii) I promoted the use of collocated actuator/sensor pairs whose potential, I thought, was strongly underestimated by the control community. (iii) I emphasized control laws with guaranteed stability for active damping (the wide-ranging applications of the IFF are particularly impressive). (iv) I tried to explain why an accurate prediction of the transmission zeros (usually called anti-resonances by the structural dynamicists) is so important in evaluating the performance of a control system. (v) I emphasized that the open-loop zeros are more difficult to predict than the poles, and that they could be significantly influenced by the mode of excitation (high frequency dynamics) or by local effects (such as membrane strains in piezoelectric shells), especially for nearly collocated distributed actuator/sensor pairs; this effect alone explains many disappointments in active control systems.

Solutions Manual to accompany Nonlinear Programming This book presents some facts and methods of the Mathematical Control Theory treated from the geometric point of view, which is different from the purely analytical or numerical approaches given in the standard textbooks. It is based on a series of lectures given in Trieste, Italy. Mathematical prerequisites are reduced to standard courses of Analysis and Linear Algebra plus some basic Real and Functional Analysis. No preliminary knowledge of Control Theory or Differential Geometry is required. What this book is about is Classifications of the deterministic physical world is described by smooth dynamical systems: the future in such a system is completely determined by the initial conditions and all future trajectories depend very much on the initial conditions. Moreover, the near future changes smoothly with the initial data. If we leave room for "free will" in this fatalistic world, then we come to control systems. We do so by allowing certain parameters of the dynamical system to vary freely at every instant of time. That is what we routinely do in real life with our body, car, cooker, as well as with aircraft, technological processes etc. We try...
to control all these dynamical systems! Smooth dynamical systems are governed by differential equations. In this book we deal only with finite dimensional systems: they are governed by ordinary differential equations on finite dimensional smooth manifolds. A control system for us is thus a family of ordinary differential equations. The family is parameterized by control parameters.

Dynamic Programming and Optimal Control 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.

Optimal Control This volume features computational tools that can be applied directly and are explained with simple calculations, plus an emphasis on control system principles and ideas. Includes worked examples, MATLAB macros, and solutions manual.

Optimal Control and Viscosity Solutions of Hamilton-Jacobi-Bellman Equations

Optimal Control and Optimal Estimate on Solutions Manual When the Tyrian princess Dido landed on the North African shore of the Mediterranean sea she was welcomed by a local chieftain. He offered her all the land that she could enclose between the shoreline and a rope of knotted cowhide. While the legend does not tell us, we may assume that Princess Dido arrived at the correct solution by stretching the rope into the shape of a circular arc and thereby maximized the area of the land upon which she was to found Carthage. This story of the founding of Carthage is apocryphal. Nonetheless it is probably the first account of a problem of the kind that inspired an entire mathematical discipline, the calculus of variations and its extensions such as the theory of optimal control. This book is intended to present an introductory treatment of the calculus of variations in Part I and of optimal control theory in Part II. The discussion in Part I is restricted to the simplest problem of the calculus of variations. The topic is entirely classical; all of the basic theory had been developed before the turn of the century. Consequently the material comes from many sources; however, those most useful to me have been the books of Oskar Bolza and of George M. Ewing. Part II is devoted to the elementary aspects of the modern extension of the calculus of variations, the theory of optimal control of dynamical systems.

Calculus of Variations and Optimal Control Theory The second edition of a comprehensive introduction to machine learning approaches used in predictive data analytics, covering both theory and practice. Machine learning is often used to build predictive models by extracting patterns from large datasets. These models are used in predictive data analytics applications including price prediction, risk assessment, predicting customer behavior, and document classification. This introductory textbook offers a detailed and focused treatment of the most important machine learning approaches used in predictive data analytics, covering both theoretical and practical applications. Technical and mathematical proofs are augmented with explanatory worked examples, and case studies illustrate the application of these models in the broader business context. This second edition covers recent developments in machine learning, especially in a new chapter on deep learning, and two new chapters that go beyond predictive analytics to cover unsupervised learning and reinforcement learning.

Control System Design Mathematical Control Theory: An Introduction presents, in a mathematically precise manner, a unified introduction to deterministic control theory. In addition to classical concepts and ideas, the author covers the stabilization of nonlinear systems using topological methods, realization theory for nonlinear systems, impulsive control and positive systems, the control of rigid bodies, the stabilization of infinite dimensional systems, and the solution of minimum energy problems. “Covers a remarkable number of topics. The book presents a large amount of material very well, and its use is highly recommended.” --Bulletin of the AMS

Optimal Control

Optimal Control with Aerospace Applications 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 progressively 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 book may be used for a course in static optimization. The book is largely self-contained. No previous knowledge of differential equations is required.

Mathematical Control Theory This best-selling text focuses on the analysis and design of complicated dynamics systems. CHOICE called it “a high-level, concise book that could well be used as a reference by engineers, applied mathematicians, and undergraduates. The format is good, the presentation clear, the diagrams instructive, the examples and problems helpful, and a multiple-choice examination is included.”

Applied Optimal Control A solution manual of the 110 questions that were presented in the author's previous book, Optimal control engineering with MATLAB.

The Calculus of Variations and Optimal Control

Solution Manual for Optimal Control Theory 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: Optimal 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 6065S: Optimal Control

Control Theory from the Geometric Viewpoint As the Solutions Manual, this book is meant to accompany the main text, Nonlinear Programming: Theory and Algorithms, Third Edition. This book presents recent developments of keytopics in nonlinear programming (NLP) using a logical and self-contained format. The volume is divided into three sections: convex analysis, optimality conditions, and dual computational techniques. Precise statements of algorithms are given along with convergence analysis. Each chapter contains detailed numerical examples, graphical illustrations, and numerous exercises to aid readers in understanding the methods and concepts discussed.

Computer-Controlled Systems A modern, up-to-date introduction to optimization theory and methods This authoritative book serves as an introductory textbook to optimization theory and methods. This authoritative book serves as an introductory textbook to optimization theory and methods. This authoritative book serves as an introductory textbook to optimization theory and methods. With consistently accessible and elementary treatment of all topics, An Introduction to Optimization, Second Edition helps students build a solid working knowledge of the field, including unconstrained optimization, linear programming, and constrained optimization. Supplemented with more than one hundred tables and illustrations, this extensive bibliography, and numerous worked examples illustrate both theory and algorithms, this book also provides: A review of the required mathematical background material A mathematical discussion at a level accessible to MBA and business students A "treatment of both linear and nonlinear programming" An introduction to recent developments, including neural networks, genetic algorithms, and neural networks.
Optimal Control Systems

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.

Optimization And Optimal Control

Numerous examples highlight this treatment of the use of linear quadratic Gaussian methods for control system design. It explores linear optimal control theory from an engineering viewpoint, with illustrations of practical applications. Key topics include loop-recovery techniques, frequency shaping, and controller reduction. Numerous examples and complete solutions. 1990 edition.

Optimal Control Engineering


Solutions Manual for Optimal Control Systems

A fundamental introduction to modern game theory from a mathematical viewpoint. Game theory arises in almost every fact of human and inhuman interaction since oftentimes during these communications objectives are opposed or cooperation is viewed as an option. From economics and finance to biology and computer science, researchers and practitioners are often put in complex decision-making scenarios, whether they are interacting with each other or working with evolving technology and artificial intelligence. Acknowledging the role of mathematics in making logical and advantageous decisions, Game Theory: An Introduction uses modern software applications to create, analyze, and implement effective decision-making models. While most books on modern game theory are either too abstract or too applied, this book provides a balanced treatment of the subject that is both conceptual and hands-on. Game Theory introduces readers to the basic theories behind games and presents real-world examples from various fields of study such as economics, political science, military science, finance, biological science as well as general game playing. A unique feature of this book is the use of Maple to find the values and strategies of games, and in addition, it aids in the implementation of algorithms for the solution or visualization of game concepts. Maple is also utilized to facilitate a visual learning environment of game theory and acts as the primary tool for the calculation of complex non-cooperative and cooperative games. Important game theory topics are presented within the following five main areas of coverage: Two-person zero sum matrix games Nonzero sum games and the reduction to nonlinear programming Cooperative games, including discussion of both the Nucleolus concept and the Shapley value Bargaining, including threat strategies Evolutionary stable strategies and population games Although some mathematical competence is assumed, appendices are provided to act as a refresher of the basic concepts of linear algebra, probability, and statistics. Exercises are included at the end of each section along with algorithms for the solution of the games to help readers master the presented information. Also, explicit Maple and Mathematica® commands are included in the book and are available as worksheets via the book’s related Website. The use of this software allows readers to solve many more advanced and interesting games without spending time on the theory of linear and nonlinear programming or performing other complex calculations. With extensive examples illustrating game theory's wide range of relevance, this classroom-tested book is ideal for game theory courses in mathematics, engineering, operations research, computer science, and economics at the upper-undergraduate level. It is also an ideal companion for anyone who is interested in the applications of game theory.