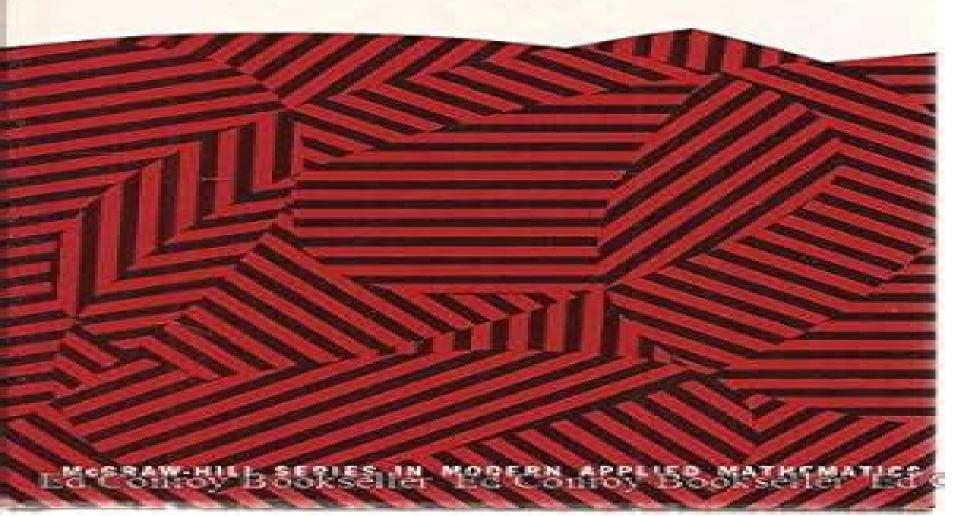# DISCONTINUOUS AND OPTIMAL CONTROL

IRMGARD FLÜGGE-LOTZ   PROFESSOR OF ENGINEERING MECHANICS, STANFORD UNIVERSITY

Discontinuous Optimal Control

Sorin Olaru,Alexandra Grancharova,Fernando Lobo Pereira

Discontinuous Optimal Control:

Discontinuous and Optimal Control Irmgard Flügge-Lotz,1968 *Convex Optimal Control Problems with Discontinuous Dynamics* J. M. Murray,1990 Modeling, Estimation and Control of Systems with Uncertainty G.B. DiMasi,A. Gombani,A.B. Kurzhanski,2013-03-12 This volume contains the papers that have been presented at the Conference on Modeling and Control of Uncertain Systems held in Sopron Hungary on September 3 7 1990 organised within the framework of the activities of the System and Decision Sciences Program of IIASA the International Institute for Applied Systems Analysis The importance of the subject has drawn the attention of researchers all over the world since several years In fact in most actual applications the knowledge about the system under investigation presents aspects of uncertainty due to measurement errors or poor understanding of the rele vant underlying mechanisms For this reason models that take into account these intrinsic uncertainties have been used and techniques for the analysis of their behavior as well as for their estimation and control have been devel oped The main ways to deal with uncertainty consist in its description by stochastic processes or in terms of set valued dynamics and this volume col lects relevant contributions in both directions However in order to avoid undesirable distinctions between these approaches but on the contrary to stress the unity of ideas we decided to organize the papers according to the alphabetical order of their authors We should like to take this opportunity to thank IIASA for supporting the Conference and the Hungarian National Member Organization for the kind hospitality in Sopron Finally we would like to express our gratitude to Ms Donna Huchthausen for her valuable secretarial assistance Vienna February 20 1991 GIOVANNI B **Optimization of Dynamical Systems with Impulse Controls and Shocks** Boris Miller,Evgeny Rubinovich,2024-09-19 This text explores the state of the art in the rapidly developing theory of impulse control and introduces the theory of singular space time transformations a new method for studying shock mechanical systems Two approaches in the theory of impulse control are presented The first more traditional approach defines the impulsive action as a discontinuity of phase coordinates depending on the current time the state preceding the action and its magnitude The second requires the use of modern methods for describing dynamical systems differential equations with measures The impulse is treated as an idealization of a very short action of high magnitude which produces an almost abrupt change of phase coordinates The relation between these two approaches is also discussed and several applications both traditional and emerging are considered This text is intended for graduate students and researchers in control engineering and optimal control theory for dynamical systems Readers are assumed to be familiar with the theory of ODEs optimal control and functional analysis though an appendix is included that covers many of the necessary mathematical concepts

Multiple Shooting and Time Domain Decomposition Methods Thomas Carraro,Michael Geiger,Stefan Körkel,Rolf Rannacher,2015-10-26 This book offers a comprehensive collection of the most advanced numerical techniques for the efficient and effective solution of simulation and optimization problems governed by systems of time dependent differential

equations The contributions present various approaches to time domain decomposition focusing on multiple shooting and parareal algorithms The range of topics covers theoretical analysis of the methods as well as their algorithmic formulation and guidelines for practical implementation Selected examples show that the discussed approaches are mandatory for the solution of challenging practical problems The practicability and efficiency of the presented methods is illustrated by several case studies from fluid dynamics data compression image processing and computational biology giving rise to possible new research topics This volume resulting from the workshop Multiple Shooting and Time Domain Decomposition Methods held in Heidelberg in May 2013 will be of great interest to applied mathematicians computer scientists and all scientists using mathematical methods   *Existence of Discontinuous Optimal Solutions for Infinite Horizon Problems in Optimal Control and Calculus of Variations* Zengxiang Tong,1991   *Dynamic Optimization of a Singular-nonlinear System with a Discontinuous Optimal Control* Paul George Gothier,1981   **Optimal Control and the Calculus of Variations** ,1993-03-18 Optimal Control is a modern development of the calculus of variations and classical optimization theory For this reason this introduction to the theory of Optimal Control starts by considering the problem of minimizing a function of many variables It moves from there via an exposition of the calculus of variations to the main subject which is the optimal control of systems governed by ordinary differential equations This approach should enable the student to see the essential unity of the three important areas of mathematics and also allow Optimal Control and the Pontryagin Maximum Principle to be placed in a proper context A good knowledge of analysis algebra and methods similar to that of a diligent British undergraduate at the start of the final year is assumed All the theorems are carefully proved and there are many worked examples and exercises for the student Although this book is written for the undergraduate mathematician engineers and scientists with a taste for mathematics will find it a useful text   **Chaos and Complex Systems** Stavros G. Stavrinides,Santo Banerjee,Suleyman Hikmet Caglar,Mehmet Ozer,2013-03-19 Complexity Science and Chaos Theory are fascinating areas of scientific research with wide ranging applications The interdisciplinary nature and ubiquity of complexity and chaos are features that provides scientists with a motivation to pursue general theoretical tools and frameworks Complex systems give rise to emergent behaviors which in turn produce novel and interesting phenomena in science engineering as well as in the socio economic sciences The aim of all Symposia on Chaos and Complex Systems CCS is to bring together scientists engineers economists and social scientists and to discuss the latest insights and results obtained in the area of corresponding nonlinear system complex chaotic behavior Especially for the 4th International Interdisciplinary Chaos Symposium on Chaos and Complex Systems which took place April 29th to May 2nd 2012 in Antalya Turkey the scope of the symposium had been further enlarged so as to encompass the presentation of work from circuits to econophysics and from nonlinear analysis to the history of chaos theory The corresponding proceedings collected in this volume address a broad spectrum of contemporary topics including but not limited to networks circuits systems biology evolution and ecology nonlinear dynamics and pattern

formation as well as neural psychological psycho social socio economic management complexity and global systems

Developments in Model-Based Optimization and Control Sorin Olaru,Alexandra Grancharova,Fernando Lobo Pereira,2015-12-23 This book deals with optimization methods as tools for decision making and control in the presence of model uncertainty It is oriented to the use of these tools in engineering specifically in automatic control design with all its components analysis of dynamical systems identification problems and feedback control design Developments in Model Based Optimization and Control takes advantage of optimization based formulations for such classical feedback design objectives as stability performance and feasibility afforded by the established body of results and methodologies constituting optimal control theory It makes particular use of the popular formulation known as predictive control or receding horizon optimization The individual contributions in this volume are wide ranging in subject matter but coordinated within a five part structure covering material on complexity and structure in model predictive control MPC collaborative MPC distributed MPC optimization based analysis and design and applications to bioprocesses multivehicle systems or energy management The various contributions cover a subject spectrum including inverse optimality and more modern decentralized and cooperative formulations of receding horizon optimal control Readers will find fourteen chapters dedicated to optimization based tools for robustness analysis and decision making in relation to feedback mechanisms fault detection for example and three chapters putting forward applications where the model based optimization brings a novel perspective Developments in Model Based Optimization and Control is a selection of contributions expanded and updated from the Optimisation based Control and Estimation workshops held in November 2013 and November 2014 It forms a useful resource for academic researchers and graduate students interested in the state of the art in predictive control Control engineers working in model based optimization and control particularly in its bioprocess applications will also find this collection instructive **Nonsmooth and Discontinuous Problems of Control and Optimization (NDPCO'98)** Valentin Dmitrievich Batukhtin,Faina Mikhaĭlovna Kirillova,V. I. Ukhobotov,International Federation of Automatic Control,1999-01-01 This workshop was divided into three sections optimal control problems extremal problems of finite measures and applications The section on optimal control contains papers on differential gains synthesis evaluation and system control under conditions of uncertain information stability and qualitative optimal control problems The second section describes problems of finite measures under extreme conditions and numerical methods for solving such problems for non smooth and discontinous functions The third section contains applications **Dynamics of Continuous, Discrete & Impulsive Systems** ,2001 **Optimality Conditions for Convex State Constrained Optimal Control Problems with Discontinuous States** Anton Schiela,2007 *Optimal Control of Differential Systems with Discontinuous Right-hand Side* Malo L. J. Hautus,1970 SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics,2003 **Handbook of Multivalued Analysis** Shouchuan Hu,Nikolaos S. Papageorgiou,2013-11-21 In volume I we developed the tools of Multivalued Analysis In this

volume we examine the applications After all the initial impetus for the development of the theory of set valued functions came from its applications in areas such as control theory and mathematical economics In fact the needs of control theory in particular the study of systems with a priori feedback led to the systematic investigation of differential equations with a multi valued vector field differential inclusions For this reason we start this volume with three chapters devoted to set valued differential equations However in contrast to the existing books on the subject i e J P Aubin A Cellina Differential Inclusions Springer Verlag 1983 and Deimling Multivalued Differential Equations W De Gruyter 1992 here we focus on Evolution Inclusions which are evolution equations with multi valued terms Evolution equations were raised to prominence with the development of the linear semigroup theory by Hille and Yosida initially with subsequent im portant contributions by Kato Phillips and Lions This theory allowed a successful unified treatment of some apparently different classes of nonstationary linear par tial differential equations and linear functional equations The needs of dealing with applied problems and the natural tendency to extend the linear theory to the nonlinear case led to the development of the nonlinear semigroup theory which became a very effective tool in the analysis of broad classes of nonlinear evolution equations **Journal of the Mongolian Mathematical Society** ,2001 *Soviet Mathematics - Doklady* ,1986 **A Posteriori Error Estimates of Discontinuous Galerkin Method for Optimal Control Problems Governed by Parabolic Equations** Wenbin Liu,Hong Kong Baptist University. Department of Mathematics,2002 *1994 IEEE Decision & Control* ,1994

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