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Optimal Control Theory An Introduction

Optimal control theory is the science of maximizing the returns from and minimizing the costs of the operation of physical, social, and economic processes. Geared toward upper-level undergraduates, this text introduces three aspects of optimal control theory: dynamic programming, Pontryagin's minimum principle, and numerical techniques for trajectory optimization.

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Geared toward upper-level undergraduates, this text introduces three aspects of optimal control theory: dynamic programming, Pontryagin's minimum principle, and numerical techniques for trajectory optimization. Numerous problems, which introduce additional topics and illustrate basic concepts, appear throughout the text.

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Abstract : The report presents an introduction to some of the concepts and results currently popular in optimal control theory. The introduction is intended for someone acquainted with ordinary...

(PDF) Introduction to Optimal Control Theory

An Introduction to Mathematical Optimal Control Theory Version 0.2 By Lawrence C. Evans Department of Mathematics University of California, Berkeley
Chapter 1: Introduction Chapter 2: Controllability, bang-bang principle
Chapter 3: Linear time-optimal control
Chapter 4: The Pontryagin Maximum Principle
Chapter 5: Dynamic programming
Chapter 6: Game theory

An Introduction to Mathematical Optimal Control Theory ...

Introduction. This fully revised 3rd edition offers an introduction to optimal control theory and its diverse applications in management and

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economics. It brings to students the concept of the maximum principle in continuous and 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 management.

Optimal Control Theory | SpringerLink

Optimal control theory is a branch of mathematical optimization that deals with finding a control for a dynamical system over a period of time such that an objective function is optimized. It has numerous applications in both science and engineering.

Optimal control - Wikipedia

Kirk (emeritus, electrical engineering, San Jos State U.) introduces optimal control theory, which "has as its objective the maximization of the return from, or the minimization of the cost of,

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the operation of physical, social, and economic processes."

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In optimal control theory, the variable λ is called the costate variable. Following the standard interpretation of Lagrange multipliers, at its optimal value λ is equal to the marginal value of relaxing the constraint.

1. An introduction to dynamic optimization -- Optimal ...

Deals with Interior Solutions Optimal

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Control Theory is a modern approach to the dynamic optimization without being constrained to Interior Solutions, nonetheless it still relies on differentiability. The approach differs from Calculus of Variations in that it uses Control Variables to optimize the functional.

1 Introduction to Optimal Control Theory

Description 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.

Introduction To Optimal Control Theory - (Undergraduate ...

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Optimal control and optimal estimation are the dual theories that provide the foundation for the modern study of systems. Optimal control can be studied in a purely deterministic context in which the unrealistic assumption is made that perfect information about nature is available.

Optimal and Robust Estimation: With an Introduction to ...

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