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Optimal Control and the Calculus of Variations

Calculus Of Variations And Optimal Control

Francis Clarke

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    Lectures on the Calculus of Variations and Optimal Control Theory Laurence Chisholm Young,2000 This book is divided into two parts The first addresses the simpler variational problems in parametric and nonparametric form The second covers extensions to optimal control theory The author opens with the study of three classical problems whose solutions led to the theory of calculus of variations They are the problem of geodesics the brachistochrone and the minimal surface of revolution He gives a detailed discussion of the Hamilton Jacobi theory both in the parametric and nonparametric forms This leads to the development of sufficiency theories describing properties of minimizing extremal arcs Next the author addresses existence theorems He first develops Hilbert s basic existence theorem for parametric problems and studies some of its consequences Finally he develops the theory of generalized curves and automatic existence theorems In the second part of the book the author discusses optimal control problems He notes that originally these problems were formulated as problems of Lagrange and Mayer in terms of differential constraints In the control formulation these constraints are expressed in a more convenient form in terms of control functions After pointing out the new phenomenon that may arise namely the lack of controllability the author develops the maximum principle and illustrates this principle by standard examples that show the switching phenomena that may occur He extends the theory of geodesic coverings to optimal control problems Finally he extends the problem to generalized optimal control problems and obtains the corresponding existence theorems

    Calculus of Variations and Optimal Control Theory Magnus Rudolph Hestenes,1966 The Calculus of Variations and Optimal Control George Leitmann,1981-05-31 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 Calculus of Variations and Optimal Control Theory Daniel Liberzon,2012-01-08 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 *Calculus of Variations and Optimal Control* A. A. Milyutin,N. P. Osmolovskii,1980 *A Primer on the Calculus of Variations and Optimal Control Theory* Mike Mesterton-Gibbons,2009 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** Bulirsch,Miele,Stoer,Well,2013-03-08 Optimal Control reports on new theoretical and practical advances essential for analysing and synthesizing optimal controls of dynamical systems governed by partial and ordinary differential equations New necessary and sufficient conditions for optimality are given Recent advances in numerical methods are discussed These have been achieved through new techniques for solving large sized nonlinear programs with sparse Hessians and through a combination of direct and indirect methods for solving the multipoint boundary value problem The book also focuses on the construction of feedback controls for nonlinear systems and highlights advances in the theory of problems with uncertainty Decomposition methods of nonlinear systems and new techniques for constructing feedback controls for state and control constrained linear quadratic systems are presented The book offers solutions to many complex practical optimal control problems *Optimal Control and the Calculus of Variations* Enid R. Pinch,1995 A paperback edition of this successful textbook for final year undergraduate mathematicians and control engineering students this book contains exercises and many worked examples with complete solutions and hints making it ideal not only as a class textbook but also for individual study The intorduction to optimal control begins by considering the problem of minimizing a function of many variables before moving on to the main subject the optimal control of systems governed by ordinary differential equations *Dynamic Optimization* Morton I. Kamien,Nancy Lou Schwartz,2012-11-21 An excellent financial research tool this celebrated classic focuses on the methods of solving continuous time problems The two part treatment covers the calculus of variations and optimal control In the decades since its initial publication this text has defined dynamic optimization courses taught to economics and management science students 1998 edition **Calculus of**

Variations and Optimal Control N. P. Osmolovskii,1998-08-18 The theory of a Pontryagin minimum is developed for problems in the calculus of variations The application of the notion of a Pontryagin minimum to the calculus of variations is a distinctive feature of this book A new theory of quadratic conditions for a Pontryagin minimum which covers broken extremals is developed and corresponding sufficient conditions for a strong minimum are obtained Some classical theorems of the calculus of variations are generalized **Functional Analysis, Calculus of Variations and Optimal Control** Francis Clarke,2013-02-06 Functional analysis owes much of its early impetus to problems that arise in the calculus of variations In turn the methods developed there have been applied to optimal control an area that also requires new tools such as nonsmooth analysis This self contained textbook gives a complete course on all these topics It is written by a leading specialist who is also a noted expositor This book provides a thorough introduction to functional analysis and includes many novel elements as well as the standard topics A short course on nonsmooth analysis and geometry completes the first half of the book whilst the second half concerns the calculus of variations and optimal control The author provides a comprehensive course on these subjects from their inception through to the present A notable feature is the inclusion of recent unifying developments on regularity multiplier rules and the Pontryagin maximum principle which appear here for the first time in a textbook Othermajor themes include existence and Hamilton Jacobi methods The many substantial examples and the more than three hundred exercises treat such topics as viscosity solutions nonsmooth Lagrangians the logarithmic Sobolev inequality periodic trajectories and systems theory They also touch lightly upon several fields of application mechanics economics resources finance control engineering Functional Analysis Calculus of Variations and Optimal Control is intended to support several different courses at the first year or second year graduate level on functional analysis on the calculus of variations and optimal control or on some combination For this reason it has been organized with customization in mind The text also has considerable value as a reference Besides its advanced results in the calculus of variations and optimal control its polished presentation of certain other topics for example convex analysis measurable selections metric regularity and nonsmooth analysis will be appreciated by researchers in these and related fields Calculus of Variations and Optimal Control Alexander Ioffe,Simeon Reich,I Shafrir,1999-07-15 The calculus of variations is a classical area of mathematical analysis 300 years old yet its myriad applications in science and technology continue to hold great interest and keep it an active area of research These two volumes contain the refereed proceedings of the international conference on Calculus of Variations and Related Topics held at the Technion Israel Institute of Technology in March 1998 The conference commemorated 300 years of work in the field and brought together many of its leading experts The papers in the first volume focus on critical point theory and differential equations The other volume deals with variational aspects of optimal control Together they provide a unique opportunity to review the state of the art of the calculus of variations as presented by an international panel of masters in the field **Calculus of Variations and Optimal Control Theory** Magnus R.

Hestenes,1969 **Constrained Optimization In The Calculus Of Variations and Optimal Control Theory** J Gregory,2018-01-18 The major purpose of this book is to present the theoretical ideas and the analytical and numerical methods to enable the reader to understand and efficiently solve these important optimizational problems The first half of this book should serve as the major component of a classical one or two semester course in the calculus of variations and optimal control theory The second half of the book will describe the current research of the authors which is directed to solving these problems numerically In particular we present new reformulations of constrained problems which leads to unconstrained problems in the calculus of variations and new general accurate and efficient numerical methods to solve the reformulated problems We believe that these new methods will allow the reader to solve important problems **Calculus of Variations and Optimal Control/Differential Equations Set** Alexander Ioffe,Simeon Reich,I Shafrir,1999-07-16 The calculus of variations is a classical area of mathematical analysis yet its myriad applications in science and technology continue to keep it an active area of research Encompassing two volumes this set brings together leading experts who focus on critical point theory differential equations and the variational aspects of optimal control The books cover monotonicity nonlinear optimization the impossible pilot wave the Lavrentiev phenomenon and elliptic problems Lectures on the Calculus of Variations and Optimal Control Theory L. C. Young,2024-10-30 This book is divided into two parts The first addresses the simpler variational problems in parametric and nonparametric form The second covers extensions to optimal control theory The author opens with the study of three classical problems whose solutions led to the theory of calculus of variations They are the problem of geodesics the brachistochrone and the minimal surface of revolution He gives a detailed discussion of the Hamilton Jacobi theory both in the parametric and nonparametric forms This leads to the development of sufficiency theories describing properties of minimizing extremal arcs Next the author addresses existence theorems He first develops Hilbert s basic existence theorem for parametric problems and studies some of its consequences Finally he develops the theory of generalized curves and automatic existence theorems In the second part of the book the author discusses optimal control problems He notes that originally these problems were formulated as problems of Lagrange and Mayer in terms of differential constraints In the control formulation these constraints are expressed in a more convenient form in terms of control functions After pointing out the new phenomenon that may arise namely the lack of controllability the author develops the maximum principle and illustrates this principle by standard examples that show the switching phenomena that may occur He extends the theory of geodesic coverings to optimal control problems Finally he extends the problem to generalized optimal control problems and obtains the corresponding existence theorems **Introduction To The Calculus of Variations And Its Applications** Frederic Wan,2017-10-19 This comprehensive text provides all information necessary for an introductory course on the calculus of variations and optimal control theory Following a thorough discussion of the basic problem including sufficient conditions for optimality the theory and techniques are extended to problems with a free

end point a free boundary auxiliary and inequality constraints leading to a study of optimal control theory **Lectures on the Calculus of Variations and Optimal Control Theory** Laurence C. Young,1962 **Classical Mechanics with Calculus of Variations and Optimal Control** Mark Levi,2014-03-07 This is an intuitively motivated presentation of many topics in classical mechanics and related areas of control theory and calculus of variations All topics throughout the book are treated with zero tolerance for unrevealing definitions and for proofs which leave the reader in the dark Some areas of particular interest are an extremely short derivation of the ellipticity of planetary orbits a statement and an explanation of the tennis racket paradox a heuristic explanation and a rigorous treatment of the gyroscopic effect a revealing equivalence between the dynamics of a particle and statics of a spring a short geometrical explanation of Pontryagin s Maximum Principle and more In the last chapter aimed at more advanced readers the Hamiltonian and the momentum are compared to forces in a certain static problem This gives a palpable physical meaning to some seemingly abstract concepts and theorems With minimal prerequisites consisting of basic calculus and basic undergraduate physics this book is suitable for courses from an undergraduate to a beginning graduate level and for a mixed audience of mathematics physics and engineering students Much of the enjoyment of the subject lies in solving almost 200 problems in this book **Variational Calculus and Optimal Control** John L. Troutman,2012-12-06 Although the calculus of variations has ancient origins in questions of Ar istotle and Zenodoros its mathematical principles first emerged in the post calculus investigations of Newton the Bernoullis Euler and Lagrange Its results now supply fundamental tools of exploration to both mathematicians and those in the applied sciences Indeed the macroscopic statements ob tained through variational principles may provide the only valid mathemati cal formulations of many physical laws Because of its classical origins variational calculus retains the spirit of natural philosophy common to most mathematical investigations prior to this century The original applications including the Bernoulli problem of finding the brachistochrone require opti mizing maximizing or minimizing the mass force time or energy of some physical system under various constraints The solutions to these problems satisfy related differential equations discovered by Euler and Lagrange and the variational principles of mechanics especially that of Hamilton from the last century show the importance of also considering solutions that just provide stationary behavior for some measure of performance of the system However many recent applications do involve optimization in particular those concerned with problems in optimal control Optimal control is the rapidly expanding field developed during the last half century to analyze optimal behavior of a constrained process that evolves in time according to prescribed laws Its applications now embrace a variety of new disciplines including economics and production planning

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