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Computational Methods In Optimal Control

**Kok Lay Teo, Bin Li, Changjun Yu, Volker
Rehbock**



Computational Methods In Optimal Control:

Computational Methods in Optimal Control William H. Hager, 2025-02-13 Using material from many different sources in a systematic and unified way this self contained book provides both rigorous mathematical theory and practical numerical insights while developing a framework for determining the convergence rate of discrete approximations to optimal control problems Elements of the framework include the reference point the truncation error and a stability theory for the linearized first order optimality conditions Within this framework the discretized control problem has a stationary point whose distance to the reference point is bounded in terms of the truncation error The theory applies to a broad range of discretizations and provides completely new insights into the convergence theory for discrete approximations in optimal control including the relationship between orthogonal collocation and Runge Kutta methods Throughout the book derivatives associated with the discretized control problem are expressed in terms of a back propagated costate In particular the objective derivative of a bang bang or singular control problem with respect to a switch point of the control are obtained which leads to the efficient solution of a class of nonsmooth control problems using a gradient based optimizer *Computational Methods in Optimal Control Theory and Practice* is intended for numerical analysts and computational scientists Users of the software package GPOPS may find the book useful since the theoretical basis for the GPOPS algorithm is developed within the book It is appropriate for courses in variational analysis numerical optimization and the calculus of variations *Computational Methods for Optimal Design and Control* J. Borggaard, John Burns, Scott Schreck, 1998-10-23 This volume contains the proceedings of the Second International Workshop on Optimal Design and Control held in Arlington Virginia 30 September 3 October 1997 The First Workshop was held in Blacksburg Virginia in 1994 The proceedings of that meeting also appeared in the Birkhauser series on Progress in Systems and Control Theory and may be obtained through Birkhauser These workshops were sponsored by the Air Force Office of Scientific Research through the Center for Optimal Design and Control CODAC at Virginia Tech The meetings provided a forum for the exchange of new ideas and were designed to bring together diverse viewpoints and to highlight new applications The primary goal of the workshops was to assess the current status of research and to analyze future directions in optimization based design and control The present volume contains the technical papers presented at the Second Workshop More than 65 participants from 6 countries attended the meeting and contributed to its success It has long been recognized that many modern optimal design problems are best viewed as variational and optimal control problems Indeed the famous problem of determining the body of revolution that produces a minimum drag nose shape in hypersonic flow was first proposed by Newton in 1686 Optimal control approaches to design can provide theoretical and computational insight into these problems This volume contains a number of papers which deal with computational aspects of optimal control ***Computational Methods in Optimal Control Problems*** I.H. Mufti, 2012-12-06 The purpose of this modest report is to present in a simplified manner some of the computational methods that have been developed in the

last ten years for the solution of optimal control problems Only those methods that are based on the minimum maximum principle of Pontriagin are discussed here The outline of the report is as follows In the first two sections a control problem of Bolza is formulated and the necessary conditions in the form of the minimum principle are given The method of steepest descent and a conjugate gradient method are discussed in Section 3 In the remaining sections the successive sweep method the Newton Raphson method and the generalized Newton Raphson method also called quasilinearization method are presented from a unified approach which is based on the application of Newton Raphson approximation to the necessary conditions of optimality The second variation method and other shooting methods based on minimizing an error function are also considered

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Computational Methods in Optimal Control Problems Izhar-ul H. Mufti, 1970

Computational Methods for Optimal Design and Control Jeffrey Borggaard, 1998-01-01

Computational Methods in Optimal Control Methods James Andrew Payne, 1965

Applied and Computational Optimal Control Kok Lay Teo, Bin Li, Changjun Yu, Volker Rehbock, 2021-05-24

The aim of this book is to furnish the reader with a rigorous and detailed exposition of the concept of control parametrization and time scaling transformation It presents computational solution techniques for a special class of constrained optimal control problems as well as applications to some practical examples The book may be considered an extension of the 1991 monograph *A Unified Computational Approach Optimal Control Problems* by K L Teo C J Goh and K H Wong This publication discusses the development of new theory and computational methods for solving various optimal control problems numerically and in a unified fashion To keep the book accessible and uniform it includes those results developed by the authors their students and their past and present collaborators A brief review of methods that are not covered in this exposition is also included Knowledge gained from this book may inspire advancement of new techniques to solve complex problems that arise in the future This book is intended as reference for researchers in mathematics engineering and other sciences graduate students and practitioners who apply optimal control methods in their work It may be appropriate reading material for a graduate level seminar or as a text for a course in optimal control

Computational Methods in Optimal Control Problems James Andrew Payne, 1965

Computational Methods in Optimal Control Problems James A. Payne, CALIFORNIA UNIV LOS ANGELES DEPT OF ENGINEERING., 1965

This report considers the application of optimization techniques to the development of methods for the control of engineering systems The systems considered are those physical processes which are subject to independent control forces and in which the dynamics of the process are of central importance It is assumed that the process can be described by a system of ordinary nonlinear differential equations The optimization with respect to a

general criterion function of such systems is considered. The conditions and equations which specify the optimal system behavior are derived by means of the Maximum Principle. System trajectories which satisfy the optimal conditions, i.e. optimal trajectories, can only be obtained by numerical computation. Various approaches to this computational problem are reviewed and their primary limitations are discussed. In order to provide a realistic evaluation of certain computational methods, the optimization of a particular engineering system is considered in detail. This system is a variable lift aerodynamic vehicle during the atmospheric reentry phase. A mathematical model for this system is developed and the optimization of this model is considered. The criterion function is a linear combination of the heating and acceleration effects which are experienced by the vehicle during the reentry phase.

Computational Methods for Nonlinear Optimal Control Problems Narendra Nath Kota, 1996

Computational Methods for Optimal Control Aly, Gamal Eldin Mohamed, 1972

An Historical Survey of Computational Methods in Optimal Control E. Polak, United States. National Aeronautics and Space Administration, United States. Air Force. Office of Scientific Research, National Science Foundation (U.S.), 1972

Computational Methods in Optimization E. Polak, 1971-05-31

Computational Optimal Control Dr Subchan Subchan, Dr Rafal Zbikowski, 2009-08-19

Computational Optimal Control Tools and Practice provides a detailed guide to informed use of computational optimal control in advanced engineering practice, addressing the need for a better understanding of the practical application of optimal control using computational techniques. Throughout the text, the authors employ an advanced aeronautical case study to provide a practical real-life setting for optimal control theory. This case study focuses on an advanced real-world problem known as the terminal bunt manoeuvre or special trajectory shaping of a cruise missile. Representing the many problems involved in flight dynamics, practical control and flight path constraints, this case study offers an excellent illustration of advanced engineering practice using optimal solutions. The book describes in practical detail the real and tested optimal control software, examining the advantages and limitations of the technology. Featuring tutorial insights into computational optimal formulations and an advanced case study approach to the topic, **Computational Optimal Control Tools and Practice** provides an essential handbook for practising engineers and academics interested in practical optimal solutions in engineering. Focuses on an advanced real-world aeronautical case study examining optimisation of the bunt manoeuvre. Covers DIRCOL, NUDOCCS, PROMIS and SOCS under the GESOP environment and BNDSCO. Explains how to configure and optimize software to solve complex real-world computational optimal control problems. Presents a tutorial three-stage hybrid approach to solving optimal control problem formulations.

Computational Methods for Optimal Control of Hybrid Systems Sven Hedlund, 2003

Computational Methods for Optimizing Distributed Systems Charles Teo, 1984-08-21

Optimal control theory of distributed parameter systems has been a very active field in recent years; however, very few books have been devoted to the study of computational algorithms for solving optimal control problems. For this reason, the authors decided to write this book.

Because the area is so broad they confined themselves to optimal control problems involving first and second boundary value problems of a linear second order parabolic partial differential equation However the techniques used are by no means restricted to these problems They can be and in some cases already have been applied to problems involving other types of distributed parameter system The authors aim is to devise computational algorithms for solving optimal control problems with particular emphasis on the mathematical theory underlying the algorithms These algorithms are obtained by using a first order strong variational method or gradient type methods

An Introduction to Optimal Control Problems in Life Sciences and Economics Sebastian Anița, Viorel Arnăutu, Vincenzo Capasso, 2011-05-05 Combining control theory and modeling this textbook introduces and builds on methods for simulating and tackling concrete problems in a variety of applied sciences Emphasizing learning by doing the authors focus on examples and applications to real world problems An elementary presentation of advanced concepts proofs to introduce new ideas and carefully presented MATLAB programs help foster an understanding of the basics but also lead the way to new independent research With minimal prerequisites and exercises in each chapter this work serves as an excellent textbook and reference for graduate and advanced undergraduate students researchers and practitioners in mathematics physics engineering computer science as well as biology biotechnology economics and finance

Consistent Approximations of Constrained Optimal Control Problems Vadim Azhmyakov, 2007 This book evolved over a period of years as the author taught classes in numerical analysis optimization theory and optimal control to graduate students in mathematics and engineering The material presented in this monograph is the result of author s work at the E M A University of Greifswald and at the Technical University of Berlin The book has likewise been influenced by my research programs that have relied on the application of the proximal based numerical schemes and algorithms to constrained optimal control problems The task of my project was to look closely at the possible consistent techniques of numerical analysis for constrained optimal control problems and the corresponding convergence analysis The aim of this book is to provide some proximal type regular computational methods for optimal control processes governed by ordinary differential equations This book gives a self contained and systematic exposition of the proximal regularization methods to optimal control problems with general constraints It can be used as a textbook for PhD students majoring in mathematical control theory and also serve as a reference for researchers in applied mathematics control engineering and computational sciences

Computational Methods for Optimal Design and Control J. Borggaard, John Burns, Scott Schreck, 2012-01-24 This volume contains the proceedings of the Second International Workshop on Optimal Design and Control held in Arlington Virginia 30 September 3 October 1997 The First Workshop was held in Blacksburg Virginia in 1994 The proceedings of that meeting also appeared in the Birkhauser series on Progress in Systems and Control Theory and may be obtained through Birkhauser These workshops were sponsored by the Air Force Office of Scientific Research through the Center for Optimal Design and Control CODAC at Virginia Tech The meetings provided a forum for the

exchange of new ideas and were designed to bring together diverse viewpoints and to highlight new applications. The primary goal of the workshops was to assess the current status of research and to analyze future directions in optimization based design and control. The present volume contains the technical papers presented at the Second Workshop. More than 65 participants from 6 countries attended the meeting and contributed to its success. It has long been recognized that many modern optimal design problems are best viewed as variational and optimal control problems. Indeed, the famous problem of determining the body of revolution that produces a minimum drag nose shape in hypersonic flow was first proposed by Newton in 1686. Optimal control approaches to design can provide theoretical and computational insight into these problems. This volume contains a number of papers which deal with computational aspects of optimal control. New Computational Methods for Optimal Control of Partial Differential Equations Jun Liu, 2015. Partial differential equations are the chief means of providing mathematical models in science, engineering, and other fields. Optimal control of partial differential equations (PDEs) has tremendous applications in engineering and science, such as shape optimization, image processing, fluid dynamics, and chemical processes. In this thesis, we develop and analyze several efficient numerical methods for the optimal control problems governed by elliptic PDE, parabolic PDE, and wave PDE, respectively. The thesis consists of six chapters. In Chapter 1, we briefly introduce a few motivating applications and summarize some theoretical and computational foundations of our following developed approaches. In Chapter 2, we establish a new multigrid algorithm to accelerate the semi-smooth Newton method that is applied to the first-order necessary optimality system arising from semi-linear control constrained elliptic optimal control problems. Under suitable assumptions, the discretized Jacobian matrix is proved to have a uniformly bounded inverse with respect to mesh size. Different from current available approaches, a new strategy that leads to a robust multigrid solver is employed to define the coarse grid operator. Numerical simulations are provided to illustrate the efficiency of the proposed method, which shows to be computationally more efficient than the popular full approximation storage (FAS) multigrid method. In particular, our proposed approach achieves a mesh-independent convergence, and its performance is highly robust with respect to the regularization parameter. In Chapter 3, we present a new second-order leapfrog finite difference scheme in time for solving the first-order necessary optimality system of the linear parabolic optimal control problems. The new leapfrog scheme is shown to be unconditionally stable, and it provides a second-order accuracy, while the classical leapfrog scheme usually is well known to be unstable. A mathematical proof for the convergence of the proposed scheme is provided under a suitable norm. Moreover, the proposed leapfrog scheme gives a favorable structure that leads to an effective implementation of a fast solver under the multigrid framework. Numerical examples show that the proposed scheme significantly outperforms the widely used second-order backward time differentiation approach, and the resultant fast solver demonstrates a mesh-independent convergence, as well as a linear time complexity. In Chapter 4, we develop a new semi-smooth Newton multigrid algorithm for solving the discretized first-order necessary optimality system that

characterizes the optimal solution of semi linear parabolic PDE optimal control problems with control constraints A new leapfrog discretization scheme in time associated with the standard five point stencil in space is established to achieve a second order accuracy The convergence or unconditional stability of the proposed scheme is proved when time periodic solutions are considered Moreover the derived well structured discretized Jacobian matrices greatly facilitate the development of an effective smoother in our multigrid algorithm Numerical simulations are provided to illustrate the effectiveness of the proposed method which validates the second order accuracy in solution approximations as well as the optimal linear complexity of computing time In Chapter 5 we offer a new implicit finite difference scheme in time for solving the first order necessary optimality system arising in optimal control of wave equations With a five point central finite difference scheme in space the full discretization is proved to be unconditionally convergent with a second order accuracy which is not restricted by the classical Courant Friedrichs Lewy CFL stability condition on the spatial and temporal step sizes Moreover based on its advantageous developed structure an efficient preconditioned Krylov subspace method is provided and analyzed for solving the discretized sparse linear system Numerical examples are presented to confirm our theoretical conclusions and demonstrate the promising performance of proposed preconditioned iterative solver Finally brief summaries and future research perspectives are given in Chapter 6

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