Optimal Control Theory Applications To Management Science International Series In Management Science Operations Resear

Control and Optimal Control Theories with Applications
Optimal Control Theory for Infinite Dimensional Systems
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Optimal control theory
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Optimal Control
Theory, Methods, and Applications
A Primer on the Calculus of Variations and Optimal Control Theory
Optimal Control Theory
Lectures Given at the C.I.M.E. Summer School Held in Cetraro, Italy, June 19-29, 2004
Optimal Control Theory and Static Optimization in Economics
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Introduction to Optimal Control Theory
Optimal Control Applied to Biological Models
Nonlinear Optimal Control Theory
Optimization and Optimal Control

PAUL DARION

Control and Optimal Control Theories with Applications Springer Science & Business Media

This new 4th edition offers an introduction to optimal control theory and its diverse applications in management science and economics. It introduces students to the concept of the maximum principle in continuous (as well as discrete) time by combining 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 encountered in business and economics. It applies optimal control theory to the functional areas of management including finance, production and marketing, as well as the economics of growth and of natural resources. In

addition, it features material on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal-agent framework. Exercises are included in each chapter, while the answers to selected exercises help deepen readers' understanding of the material covered. Also included are appendices of supplementary material on the solution of differential equations, the calculus of variations and its ties to the maximum principle, and special topics including the Kalman filter, certainty equivalence, singular control, a global saddle point theorem, Sethi-Skiba points, and distributed parameter systems. Optimal control methods are used to determine optimal ways to control a dynamic system. The theoretical work in this field serves as the foundation for the book, in which the author applies it to business management problems developed from his own research and classroom instruction. The new edition has been refined and updated, making it a valuable resource for graduate courses on applied optimal control theory, but also for financial and industrial engineers, economists, and operational researchers interested in applying dynamic optimization in their fields.

Optimal Control Theory for Infinite Dimensional Systems Oxford University Press

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

Proceedings of the Fourteenth Biennial Seminar of the Canadian Mathematical Congress University of Western Ontario, August 12–25, 1973 Princeton University Press

This work (in two parts), Lecture Notes in Economics and Mathe matical Systems, Volume 105 and 106, constitutes the Proceedings of the Fourteenth Biennual Seminar of the Canadian Mathematical Congress, which was held from August 12 to August 25, 1973 at the University of Western Ontario, London, Ontario. The Canadian Mathematical Congress has held Biennual Seminars since 19~7, and these have covered a wide range of topics. The Seminar reported in this publication was concerned with "Optimal Control Theory

and its Applications", a subject chosen for its active ~rowth and its wide implications for other fields. Both these aspects are exemplified in these Proceedings. Some lectures provided excellent surveys of particular fields whereas others concentrated on the presentation of new results. There were six distinguished Principal Lecturers: H.T. Banks, A.R. Dobell, H. Halkin, J.L. Lions, R.M. Thrall and W.M. Wonham, all of whom gave five to ten lectures during the two weeks of the Seminar. Except for Dr. Dobell's, these will all be found in Volume 105. Besides the Principal Lecturers there were three Guest Lecturers: M.C. Delfour, V. Jurdjevic and S.P. Sethi, who presented substantial bodies of material in two or three lectures and which are included in Volume 106. Many of the participants also spoke and reports of ~0st of these have also been included (Volume 106).

Optimal Control Theory with Aerospace Applications SIAM

Geared toward advanced undergraduate and graduate engineering students, this text introduces the theory and applications of optimal control. It serves as a bridge to the technical literature, enabling students to evaluate the implications of theoretical control work, and to judge the merits of papers on the subject. Rather than presenting an exhaustive treatise, Optimal Control offers a detailed introduction that fosters careful thinking and disciplined intuition. It develops the basic mathematical background, with a coherent formulation of the control problem and discussions of the necessary conditions for optimality based on the maximum principle of Pontryagin. In-depth examinations cover applications of the theory to minimum time, minimum fuel, and to quadratic criteria problems. The structure, properties, and engineering realizations of several optimal feedback control systems also receive attention. Special features include numerous specific problems, carried through to engineering realization in block diagram form. The text treats almost all current examples of control problems that permit analytic solutions, and its unified approach makes frequent use of geometric ideas to encourage students' intuition.

Optimization And Optimal Control Taylor & Francis US

A rigorous introduction to optimal control theory, with an emphasis on applications in economics. This book bridges optimal control theory and economics, discussing ordinary differential equations, optimal control, game theory, and mechanism design in one volume. Technically rigorous and largely self-contained, it provides an introduction to the use of optimal control theory for deterministic continuous-time systems in economics. The theory of ordinary differential equations (ODEs) is the backbone of the theory developed in the book, and chapter 2 offers a detailed review of basic concepts in the theory of ODEs, including the solution of systems of linear ODEs, state-space analysis, potential functions, and stability analysis. Following this, the book covers the main results of optimal control theory, in particular necessary and sufficient optimality conditions; game theory, with an emphasis on differential games; and the application of control-theoretic concepts to the design of economic mechanisms. Appendixes provide a mathematical review and full solutions to all end-of-chapter problems. The material is presented at three levels: single-person

decision making; games, in which a group of decision makers interact strategically; and mechanism design, which is concerned with a designer's creation of an environment in which players interact to maximize the designer's objective. The book focuses on applications; the problems are an integral part of the text. It is intended for use as a textbook or reference for graduate students, teachers, and researchers interested in applications of control theory beyond its classical use in economic growth. The book will also appeal to readers interested in a modeling approach to certain practical problems involving dynamic continuous-time models.

Optimal Control Springer Science & Business Media

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. We have tried to keep two types of reader in mind: (1) mathematicians, graduate students, and advanced undergraduates in mathematics who want a concise introduction to a field which contains nontrivial interesting applications of mathematics (for example, weak convergence, convexity, and the theory of ordinary differential equations); (2) economists, applied scientists, and engineers who want to understand some of the mathematical foundations. of optimal control theory. In general, we have emphasized motivation and explanation, avoiding the "definition-axiom-theorem-proof" approach. We make use of a large number of examples, especially one simple canonical example which we carry through the entire book. In proving theorems, we often just prove the simplest case, then state the more general results which can be proved. Many of the more difficult topics are discussed in the "Notes" sections at the end of chapters and several major proofs are in the Appendices. We feel that a solid understanding of basic facts is best attained by at first avoiding excessive generality. We have not tried to give an exhaustive list of references, preferring to refer the reader to existing books or papers with extensive bibliographies. References are given by author's name and the year of publication, e.g., Waltman [1974].

Calculus of Variations and Optimal Control Theory Springer Nature

Geared toward advanced undergraduate and graduate engineering students, this text introduces the theory and applications of optimal control. It serves as a bridge to the technical literature, enabling students to evaluate the implications of theoretical control work, and to judge the merits of papers on the subject. Rather than presenting an exhaustive treatise, Optimal Control offers a detailed introduction that fosters careful thinking and disciplined intuition. It develops the basic mathematical background, with a coherent formulation of the control problem and discussions of the necessary conditions for optimality based on the maximum principle of Pontryagin. In-depth examinations cover applications of the theory to minimum time, minimum fuel, and to quadratic criteria problems. The structure, properties, and engineering realizations of several optimal feedback control systems also receive attention. Special features include numerous specific problems, carried through to engineering realization

in block diagram form. The text treats almost all current examples of control problems that permit analytic solutions, and its unified approach makes frequent use of geometric ideas to encourage students' intuition.

Applied Optimal Control Theory of Distributed Systems Springer Science & Business Media

Optimal control theory is a mathematical optimization method with important applications in the aerospace industry.

Theory and Applications MIT Press

This textbook is a straightforward introduction to the theory of optimal control with an emphasis on presenting many different applications. Professor Hocking has taken pains to ensure that the theory is developed to display the main themes of the arguments but without using sophisticated mathematical tools. Throughout there are many worked examples, and numerous exercises (with solutions) are provided.

Optimal Control of Dynamic Systems Driven by Vector Measures Springer

Foundations of Dynamic Economic Analysis presents a modern and thorough exposition of the fundamental mathematical formalism used to study optimal control theory, i.e., continuous time dynamic economic processes, and to interpret dynamic economic behavior. The style of presentation, with its continual emphasis on the economic interpretation of mathematics and models, distinguishes it from several other excellent texts on the subject. This approach is aided dramatically by introducing the dynamic envelope theorem and the method of comparative dynamics early in the exposition. Accordingly, motivated and economically revealing proofs of the transversality conditions come about by use of the dynamic envelope theorem. Furthermore, such sequencing of the material naturally leads to the development of the primal-dual method of comparative dynamics and dynamic duality theory, two modern approaches used to tease out the empirical content of optimal control models. The stylistic approach ultimately draws attention to the empirical richness of optimal control theory, a feature missing in virtually all other textbooks of this type.

Applications to Management Science and Economics American Mathematical Soc.

Optimal control methods are used to determine optimal ways to control a dynamic system. The theoretical work in this field serves as a foundation for the book, which the authors have applied to business management problems developed from their research and classroom instruction. Sethi and Thompson have provided management science and economics communities with a thoroughly revised edition of their classic text on Optimal Control Theory. The new edition has been completely refined with careful attention to the text and graphic material presentation. Chapters cover a range of topics including finance, production and inventory problems, marketing problems, machine maintenance and replacement, problems of optimal consumption of natural resources, and applications of control theory to economics. The book contains new results that were not available when the first edition was published, as well as an expansion of the material on stochastic optimal control theory.

Optimal Control: Novel Directions and Applications Springer Science & Business

Media
This book represents an extended and substantially revised version of my earlierbook, Optimal Control in Problems ofMathematical Physics,originally published in Russian in 1975. About 60% of the text has been completely revised and major additions have been included which have produced a practically new text. My aim was to modernize the presentation but also to preserve the original results, some of which are little known to a Western reader. The idea of composites, which is the core of the modern theory of optimization, was initiated in the early seventies. The reader will find here its implementation in the problem of optimal conductivity distribution in an MHD-generatorchannel flow.Sincethen it has emergedinto an extensive theory which is undergoing a continuous development. The book does not pretend to be a textbook, neither does it offer a systematic presentation of the theory. Rather, it reflects a concept which I consider as fundamental in the modern approach to optimization of dis tributed systems. Bibliographical notes,though extensive, do not pretend to be exhaustive as well. My thanks are due to ProfessorJean-Louis Armand and ProfessorWolf Stadler whose friendly assistance in translating and polishing the text was so valuable. I am indebted to Mrs. Kathleen Durand and Mrs. Colleen Lewis for the hard job of typing large portions of the manuscript.

Optimal Control Theory with Applications in Economics Courier Corporation
Nonlinear Optimal Control Theory presents a deep, wide-ranging introduction to the mathematical theory of the optimal control of processes governed by ordinary differential equations and certain types of differential equations with memory. Many examples illustrate the mathematical issues that need to be addressed when using optimal control techniques in diverse areas. Drawing on classroom-tested material from Purdue University and North Carolina State University, the book gives a unified account of bounded state problems governed by ordinary, integrodifferential, and delay systems. It also discusses Hamilton-Jacobi theory. By providing a sufficient and rigorous treatment of finite dimensional control problems, the book equips readers with the foundation to deal with other types of control problems, such as those governed by stochastic differential equations, partial differential equations, and differential games.

An Introduction to the Theory and Its Applications Springer Science & Business Media
Optimization and optimal control are the main tools in decision making. Because of their numerous applications in various disciplines, research in these areas is accelerating at a rapid pace. “Optimization and Optimal Control: Theory and Applications” brings together the latest developments in these areas of research as well as presents applications of these results to a wide range of real-world problems. This volume can serve as a useful resource for researchers, practitioners, and advanced graduate students of mathematics and engineering working in research areas where results in optimization and optimal control can be applied.

CRC Press
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.
applications to management science Springer Science & Business Media
The lectures gathered in this volume present some of the different aspects of Mathematical Control Theory. Adopting the point of view of Geometric Control Theory and of Nonlinear Control Theory, the lectures focus on some aspects of the Optimization and Control of nonlinear, not necessarily smooth, dynamical systems. Specifically, three of the five lectures discuss respectively: logic-based switching control, sliding mode control and the input to the state stability paradigm for the control and stability of nonlinear systems. The remaining two lectures are devoted to Optimal Control: one investigates the connections between Optimal Control Theory, Dynamical Systems and Differential Geometry, while the second presents a very general version, in a non-smooth context, of the Pontryagin Maximum Principle. The arguments of the whole volume are self-contained and are directed to everyone working in Control Theory. They offer a sound presentation of the methods employed in the control and optimization of nonlinear dynamical systems.
Optimal Control with Engineering Applications Springer Science & Business Media
Focusing on applications to science and engineering, this book presents the results of the ITN-FP7 SADCO network's innovative research in optimization and control in the following interconnected topics: optimality conditions in optimal control, dynamic programming approaches to optimal feedback synthesis and reachability analysis, and computational developments in model predictive control. The novelty of the book resides in the fact that it has been developed by early career researchers, providing a good balance between clarity and scientific rigor. Each chapter features an introduction addressed to PhD students and some original contributions aimed at specialist researchers. Requiring only a graduate mathematical background, the book is self-contained. It will be of particular interest to graduate and advanced undergraduate students, industrial practitioners and to senior scientists wishing to update their knowledge.
Primer on Optimal Control Theory Springer
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 Courier Corporation
This book serves not only as an introduction, but also as an advanced text and reference source in the field of deterministic optimal control systems governed by ordinary differential equations. It also includes an introduction to the classical calculus of variations. An important feature of the book is the inclusion of a large number of examples, in which the theory is applied to a wide variety of economics problems. The presentation of simple models helps illuminate pertinent qualitative and analytic points, useful when confronted with a more complex reality. These models cover: economic growth in both open and closed economies, exploitation of (non-)

renewable resources, pollution control, behaviour of firms, and differential games. A great emphasis on precision pervades the book, setting it apart from the bulk of literature in this area. The rigorous techniques presented should help the reader avoid errors which often recur in the application of control theory within economics.

Applications of Optimal Control Theory to Computer Controller Design Optimal Control Theory for Applications Optimal Control Theory for ApplicationsSpringer Science & Business Media