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# Optimal Control Theory A Course In Autom

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## KAILEY BARTLETT

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*A Course in  $H$  [infinity] Control Theory* Dover Publications  
 During the 90s robust control theory has seen major advances and achieved a new maturity, centered around the notion of convexity. The goal of this book is to give a graduate-level course on this theory that emphasizes these new developments, but at the same time conveys the main principles and ubiquitous tools at the heart of the subject. Its pedagogical objectives are to introduce a coherent and unified framework for studying the theory, to provide students with the control-theoretic background required to read and contribute to the research literature, and to present the main ideas and demonstrations of the major results. The book will be of value to mathematical researchers and computer scientists, graduate students planning to do research in the area, and engineering practitioners requiring advanced control techniques.

*Control Theory and Optimization I* MIT Press

This book is devoted to one of the fastest developing fields in

modern control theory - the so-called  $H$ -infinity optimal control theory. The book can be used for a second or third year graduate level course in the subject, and researchers working in the area will find the book useful as a standard reference. Based mostly on recent work of the authors, the book is written on a good mathematical level. Many results in it are original, interesting, and inspirational. The topic is central to modern control and hence this definitive book is highly recommended to anyone who wishes to catch up with important theoretical developments in applied mathematics and control.

*Nonsmooth Analysis and Control Theory* Routledge

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  
*Optimal Control Theory* Courier Corporation

In the late 1950's, the group of Soviet mathematicians consisting of L. S. Pontryagin, V. G. Boltyanskii, R. V. Gamkrelidze, and E. F. Mishchenko made fundamental contributions to optimal control theory. Much of their work was collected in their monograph, *The Mathematical Theory of Optimal Processes*. Subsequently, Professor Gamkrelidze made further important contributions to the theory of necessary conditions for problems of optimal control and general optimization problems. In the present monograph, Professor Gamkrelidze presents his current view of the fundamentals of optimal control theory. It is intended for use in a one-semester graduate course or advanced undergraduate course. We are now making these ideas available in English to all those interested in optimal control theory. West Lafayette, Indiana, USA Leonard D. Berkovitz Translation Editor VII Preface This book is based on lectures I gave at the Tbilisi State University during the fall of 1974. It contains, in essence, the principles of general control theory and proofs of the maximum principle and basic existence theorems of optimal control theory. Although the proofs of the basic theorems presented here are far from being the shortest, I think they are fully justified from the conceptual view point. In any case, the notions we introduce and the methods developed have one unquestionable advantage - they are constantly used throughout control theory, and not only for the proofs of the theorems presented in this book.

*Mathematical Control Theory* Springer Science & Business Media A clear and succinct presentation of the essentials of this subject, together with some of its applications and a generous helping of interesting exercises. Following an introductory chapter with a taste of what is to come, the next three chapters constitute a course in nonsmooth analysis and identify a coherent and comprehensive approach to the subject, leading to an efficient, natural, and powerful body of theory. The whole is rounded off with a self-contained introduction to the theory of control of ordinary differential equations. The authors have incorporated a number of new results which clarify the relationships between the different schools of thought in the subject, with the aim of making nonsmooth analysis accessible to a wider audience. End-of-chapter problems offer scope for deeper understanding.

*Calculus of Variations and Optimal Control Theory* John Wiley & Sons

*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.

*Feedback Control Theory* American Mathematical Soc.

This book is an introduction to the mathematical theory of optimal control of processes governed by ordinary differential equations. It is intended for students and professionals in mathematics and in areas of application who want a broad, yet relatively deep, concise and coherent introduction to the subject and to its relationship with applications. In order to accommodate a range of mathematical interests and backgrounds among readers, the material is arranged so that the more advanced mathematical sections can be omitted without loss of continuity. For readers primarily interested in applications a recommended minimum course consists of Chapter I, the sections of Chapters II, III, and IV so recommended in the introductory sections of those chapters, and all of Chapter V. The introductory section of each chapter should further guide the individual reader toward material that is of interest to him. A reader who has had a good course in advanced calculus should be able to understand the definitions and statements of the theorems and should be able to follow a substantial portion of the mathematical development. The entire book can be read by someone familiar with the basic aspects of Lebesgue integration and functional analysis. For the reader who wishes to find out more about applications we recommend references [2], [13], [33], [35], and [50], of the Bibliography at the end of the book.

**Optimal Control Systems** Springer

Optimal control theory is a technique being used increasingly by academic economists to study problems involving optimal decisions in a multi-period framework. This textbook is designed to make the difficult subject of optimal control theory easily accessible to economists while at the same time maintaining rigour. Economic intuitions are emphasized, and examples and problem sets covering a wide range of applications in economics are provided to assist in the learning process. Theorems are clearly stated and their proofs are carefully explained. The development of the text is gradual and fully integrated, beginning with simple formulations and progressing to advanced topics such as control parameters, jumps in state variables, and bounded state space. For greater economy and elegance, optimal control theory is introduced directly, without recourse to the calculus of variations. The connection with the latter and with dynamic programming is explained in a separate chapter. A second purpose of the book is to draw the parallel between optimal control theory and static optimization. Chapter 1 provides an extensive treatment of constrained and unconstrained maximization, with emphasis on economic insight and applications. Starting from basic concepts, it derives and explains important results, including the envelope theorem and the method of comparative statics. This chapter may be used for a course in static optimization. The book is largely self-contained. No previous knowledge of differential equations is required.

*Optimal Control Theory* Springer Nature

A rigorous introduction to optimal control theory, which will enable engineers and scientists to put the theory into practice.

**$H^\infty$ -Optimal Control and Related Minimax Design Problems** Courier Corporation

Upper-level undergraduate text introduces aspects of optimal control theory: dynamic programming, Pontryagin's minimum

principle, and numerical techniques for trajectory optimization. Numerous figures, tables. Solution guide available upon request. 1970 edition.

Functional Analysis, Calculus of Variations and Optimal Control  
Springer Science & Business Media

This book focuses on how to implement optimal control problems via the variational method. It studies how to implement the extrema of functional by applying the variational method and covers the extrema of functional with different boundary conditions, involving multiple functions and with certain constraints etc. It gives the necessary and sufficient condition for the (continuous-time) optimal control solution via the variational method, solves the optimal control problems with different boundary conditions, analyzes the linear quadratic regulator & tracking problems respectively in detail, and provides the solution of optimal control problems with state constraints by applying the Pontryagin's minimum principle which is developed based upon the calculus of variations. And the developed results are applied to implement several classes of popular optimal control problems and say minimum-time, minimum-fuel and minimum-energy problems and so on. As another key branch of optimal control methods, it also presents how to solve the optimal control problems via dynamic programming and discusses the relationship between the variational method and dynamic programming for comparison. Concerning the system involving individual agents, it is also worth to study how to implement the decentralized solution for the underlying optimal control problems in the framework of differential games. The equilibrium is implemented by applying both Pontryagin's minimum principle and dynamic programming. The book also analyzes the discrete-time version for all the above materials as well since the discrete-time optimal control problems are very popular in many fields.

**The Calculus of Variations and Optimal Control** Springer Science & Business Media

This best-selling text focuses on the analysis and design of complicated dynamics systems. CHOICE called it "a high-level, concise book that could well be used as a reference by engineers, applied mathematicians, and undergraduates. The format is good, the presentation clear, the diagrams instructive, the examples and problems helpful...References and a multiple-choice examination are included."

*Optimal Control Theory* Springer Science & Business Media  
A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.

**Optimal Control with Engineering Applications** CRC Press  
Geometric control theory is concerned with the evolution of systems subject to physical laws but having some degree of freedom through which motion is to be controlled. This book describes the mathematical theory inspired by the irreversible nature of time evolving events. The first part of the book deals with the issue of being able to steer the system from any point of departure to any desired destination. The second part deals with optimal control, the question of finding the best possible course. An overlap with mathematical physics is demonstrated by the Maximum principle, a fundamental principle of optimality arising from geometric control, which is applied to time-evolving systems governed by physics as well as to man-made systems governed by controls. Applications are drawn from geometry, mechanics, and control of dynamical systems. The geometric language in which the results are expressed allows clear visual interpretations and makes the book accessible to physicists and engineers as well as to mathematicians.

*Mathematical Control Theory* Cambridge University Press  
Successfully classroom-tested at the graduate level, Linear

Control Theory: Structure, Robustness, and Optimization covers three major areas of control engineering (PID control, robust control, and optimal control). It provides balanced coverage of elegant mathematical theory and useful engineering-oriented results. The first part of the book develops results relating to the design of PID and first-order controllers for continuous and discrete-time linear systems with possible delays. The second section deals with the robust stability and performance of systems under parametric and unstructured uncertainty. This section describes several elegant and sharp results, such as Kharitonov's theorem and its extensions, the edge theorem, and the mapping theorem. Focusing on the optimal control of linear systems, the third part discusses the standard theories of the linear quadratic regulator, H-infinity and L1 optimal control, and associated results. Written by recognized leaders in the field, this book explains how control theory can be applied to the design of real-world systems. It shows that the techniques of three term controllers, along with the results on robust and optimal control, are invaluable to developing and solving research problems in many areas of engineering.

**Modern Control Theory** Springer Science & Business Media  
A NEW EDITION OF THE CLASSIC TEXT ON OPTIMAL CONTROL THEORY As a superb introductory text and an indispensable reference, this new edition of Optimal Control will serve the needs of both the professional engineer and the advanced student in mechanical, electrical, and aerospace engineering. Its coverage encompasses all the fundamental topics as well as the major changes that have occurred in recent years. An abundance of computer simulations using MATLAB and relevant Toolboxes is included to give the reader the actual experience of applying the theory to real-world situations. Major topics covered include: Static Optimization Optimal Control of Discrete-Time Systems Optimal Control of Continuous-Time Systems The Tracking Problem and Other LQR Extensions Final-Time-Free and Constrained Input Control Dynamic Programming Optimal Control for Polynomial Systems Output Feedback and Structured Control Robustness and Multivariable Frequency-Domain Techniques Differential Games Reinforcement Learning and Optimal Adaptive Control

*Introduction to the Mathematical Theory of Control* CRC Press  
Geared primarily to an audience consisting of mathematically advanced undergraduate or beginning graduate students, this text may additionally be used by engineering students interested in a rigorous, proof-oriented systems course that goes beyond the classical frequency-domain material and more applied courses. The minimal mathematical background required is a working knowledge of linear algebra and differential equations. The book covers what constitutes the common core of control theory and is unique in its emphasis on foundational aspects. While covering a wide range of topics written in a standard theorem/proof style, it also develops the necessary techniques from scratch. In this second edition, new chapters and sections have been added, dealing with time optimal control of linear systems, variational and numerical approaches to nonlinear control, nonlinear controllability via Lie-algebraic methods, and controllability of recurrent nets and of linear systems with bounded controls.

Optimal Control Theory and Static Optimization in Economics  
Springer Science & Business Media

This book introduces a variety of problem statements in classical optimal control, in optimal estimation and filtering, and in optimal control problems with non-scalar-valued performance criteria. Many example problems are solved completely in the body of the text. All chapter-end exercises are sketched in the appendix. The theoretical part of the book is based on the calculus of variations,

so the exposition is very transparent and requires little mathematical rigor.

Linear Control Theory SIAM

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.

**Optimal Stochastic Control, Stochastic Target Problems, and Backward SDE** American Mathematical Soc.

This book collects some recent developments in stochastic control theory with applications to financial mathematics. We first address standard stochastic control problems from the viewpoint of the recently developed weak dynamic programming principle. A special emphasis is put on the regularity issues and, in particular, on the behavior of the value function near the boundary. We then provide a quick review of the main tools from viscosity solutions which allow to overcome all regularity problems. We next address the class of stochastic target problems which extends in a nontrivial way the standard stochastic control problems. Here the theory of viscosity solutions plays a crucial role in the derivation of the dynamic programming equation as the infinitesimal counterpart of the corresponding geometric dynamic programming equation. The various developments of this theory have been stimulated by applications in finance and by relevant connections with geometric flows. Namely, the second order extension was motivated by illiquidity modeling, and the controlled loss version was introduced following the problem of quantile hedging. The third part specializes to an overview of Backward stochastic differential equations, and their extensions to the quadratic case.