An Introduction To Mathematical Optimal Control Theory

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Introduction to Mathematical Systems Theory
Optimal Transport
Geometric Control Theory
Optimization and Mathematical Modeling in Computer Architecture

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Mathematics of Optimization: How to do Things Faster
Princeton University Press
This volume on mathematical control theory contains high quality articles covering the broad range of this field. The internationally renowned authors provide an overview of many different aspects of control theory, offering a historical perspective while bringing the reader up to the very forefront of current research.
Optimal Control Theory
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At the close of the 1980s, the independent contributions of Yann Brenier, Mike Cullen and John Mather launched a revolution in the venerable field of optimal transport founded by G. Monge in the 18th century, which has made breathtaking forays into various other domains of mathematics ever since. The author presents a broad overview of this area, supplying complete and self-contained proofs of all the fundamental results of the theory of optimal transport at the appropriate level of generality. Thus, the book encompasses the broad spectrum ranging from basic theory to the most recent research results. PhD students or researchers can read the entire book without any prior knowledge of the field. A comprehensive bibliography with notes that extensively discuss the existing literature underlines the book’s value as a most welcome reference text on this subject.
Optimal Control of Partial Differential Equations
Springer Science & Business Media
In a mathematically precise manner, this book presents a unified introduction to deterministic control theory. It includes material on the realization of both linear and nonlinear systems, impulsive control, and positive linear systems.
Academic 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.
Optimal Transport for Applied Mathematicians
Springer Nature
Optimization Theory is an active area of research with numerous applications; many of the books are designed for engineering classes, and thus have an emphasis on problems from such fields. Covering much of the

same material, there is less emphasis on coding and detailed applications as the intended audience is more mathematical. There are still several important problems discussed (especially scheduling problems), but there is more emphasis on theory and less on the nuts and bolts of coding. A constant theme of the text is the “why” and the “how” in the subject. Why are we able to do a calculation efficiently? How should we look at a problem? Extensive effort is made to motivate the mathematics and isolate how one can apply ideas/perspectives to a variety of problems. As many of the key algorithms in the subject require too much time or detail to analyze in a first course (such as the run-time of the Simplex Algorithm), there are numerous comparisons to simpler algorithms which students have either seen or can quickly learn (such as the Euclidean algorithm) to motivate the type of results on run-time savings.

Classical Mechanics with Calculus of Variations and Optimal Control Springer Science & Business Media

From economics and business to the biological sciences to physics and engineering, professionals successfully use the powerful mathematical tool of optimal control to make management and strategy decisions. Optimal Control Applied to Biological Models thoroughly develops the mathematical aspects of optimal control theory and provides insight into t

Introduction to Mathematical Optimization John Wiley & Sons

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].

Introduction to Applied Linear Algebra Springer

Thirty years ago mathematical, as opposed to applied numerical, computation was difficult to perform and so relatively little used. Three threads changed that: the emergence of the personal computer; the discovery of fiber-optics and the consequent development of the modern internet; and the building of the Three “M’s” Maple, Mathematica and Matlab. We intend to persuade that Mathematica and other similar tools are worth knowing, assuming only that one wishes to be a mathematician, a mathematics educator, a computer scientist, an engineer or scientist, or anyone else who wishes/needs to use mathematics better. We also hope to explain how to become an "experimental mathematician" while learning to be better at proving things. To accomplish this our material is divided into three main chapters followed by a postscript. These cover elementary number theory, calculus of one and several variables, introductory linear algebra, and visualization and interactive geometric computation.

Mathematical Control Theory Springer

Dynamic optimization is rocket science – and more. This volume teaches researchers and students alike to harness the modern theory of dynamic optimization to solve practical problems. These problems not only cover those in space flight, but also in emerging social applications such as the control of drugs, corruption, and terror. This volume is designed to be a lively introduction to the mathematics and a bridge to these hot topics in the economics of crime for current scholars. The authors celebrate Pontryagin’s Maximum Principle – that crowning intellectual achievement of human understanding. The rich theory explored here is complemented by numerical methods available through a companion web site.

Topics in Optimal Transportation Springer Nature

Providing an introduction to stochastic optimal control in infinite dimension, this book gives a complete account of the theory of second-order HJB equations in infinite-dimensional Hilbert spaces, focusing on its applicability to associated stochastic optimal control problems. It features a general introduction to optimal stochastic control, including basic results (e.g. the dynamic programming principle) with proofs, and provides examples of applications. A complete and up-to-date exposition of the existing theory of viscosity solutions and regular solutions of second-order HJB equations in Hilbert spaces is given, together with an extensive survey of other methods, with a full bibliography. In particular, Chapter 6, written by M. Fuhrman and G. Tessitore, surveys the theory of regular solutions of HJB equations arising in infinite-dimensional stochastic control, via BSDEs. The book is of interest to both pure and applied researchers working in the control theory of stochastic PDEs, and in PDEs in infinite dimension. Readers from other fields who want to learn the basic theory will also find it useful. The prerequisites are: standard functional analysis, the theory of semigroups of operators and its use in the study of PDEs, some knowledge of the dynamic programming approach to stochastic optimal control problems in finite dimension, and the basics of stochastic analysis and stochastic equations in infinite-

dimensional spaces.
Optimal Control Applied to Biological Models Springer Science & Business Media 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.
An Introduction to Optimization Routledge This book serves as an introductory text in mathematical programming and optimization for students having a mathematical background that includes one semester of linear algebra and a complete calculus sequence. It includes computational examples to aid students develop computational skills.
Introduction to Optimal Control Theory Springer Science & Business Media This is a book on optimal control problems (OCPs) for partial differential equations (PDEs) that evolved from a series of courses taught by the authors in the last few years at Politecnico di Milano, both at the undergraduate and graduate levels. The book covers the whole range spanning from the setup and the rigorous theoretical analysis of OCPs, the derivation of the system of optimality conditions, the proposition of suitable numerical methods, their formulation, their analysis, including their application to a broad set of problems of practical relevance. The first introductory chapter addresses a handful of representative OCPs and presents an overview of the associated mathematical issues. The rest of the book is organized into three parts: part I provides preliminary concepts of OCPs for algebraic and dynamical systems; part II addresses OCPs involving linear PDEs (mostly elliptic and parabolic type) and quadratic cost functions; part III deals with more general classes of OCPs that stand behind the advanced applications mentioned above. Starting from simple problems that allow a “hands-on” treatment, the reader is progressively led to a general framework suitable to face a broader class of problems. Moreover, the inclusion of many pseudocodes allows the reader to easily implement the algorithms illustrated throughout the text. The three parts of the book are suitable to readers with variable mathematical backgrounds, from advanced undergraduate to Ph.D. levels and beyond. We believe that applied mathematicians, computational scientists, and engineers may find this book useful for a constructive approach toward the solution of OCPs in the context of complex applications.
Practical Mathematical Optimization Springer Science & Business Media Employing a practical, "learn by doing" approach, this first-rate text fosters the development of the skills beyond the pure mathematics needed to set up and manipulate mathematical models. The author draws on a diversity of fields — including science, engineering, and operations research — to provide over 100 reality-based examples. Students learn from the examples by applying mathematical methods to formulate, analyze, and criticize models. Extensive documentation, consisting of over 150 references, supplements the models, encouraging further research on models of

particular interest. The lively and accessible text requires only minimal scientific background. Designed for senior college or beginning graduate-level students, it assumes only elementary calculus and basic probability theory for the first part, and ordinary differential equations and continuous probability for the second section. All problems require students to study and create models, encouraging their active participation rather than a mechanical approach. Beyond the classroom, this volume will prove interesting and rewarding to anyone concerned with the development of mathematical models or the application of modeling to problem solving in a wide array of applications.

An Introduction to Mathematical Modeling Cambridge University Press

This book presents basic optimization principles and gradient-based algorithms to a general audience, in a brief and easy-to-read form. It enables professionals to apply optimization theory to engineering, physics, chemistry, or business economics.

Foundations of Mathematical Optimization American Mathematical Soc.

This monograph presents a rigorous mathematical introduction to optimal transport as a variational problem, its use in modeling various phenomena, and its connections with partial differential equations. Its main goal is to provide the reader with the techniques necessary to understand the current research in optimal transport and the tools which are most useful for its applications. Full proofs are used to illustrate mathematical concepts and each chapter includes a section that discusses applications of optimal transport to various areas, such as economics, finance, potential games, image processing and fluid dynamics. Several topics are covered that have never been previously in books on this subject, such as the Knothe transport, the properties of functionals on measures, the Dacorogna-Moser flow, the formulation through minimal flows with prescribed divergence formulation, the case of the supremal cost, and the most classical numerical methods. Graduate students and researchers in both pure and applied mathematics interested in the problems and applications of optimal transport will find this to be an invaluable resource.

Practical Mathematical Optimization Springer Science & Business Media

This book strives to provide a balanced coverage of efficient algorithms commonly used in solving mathematical optimization problems. It covers both the convectional algorithms and modern heuristic and metaheuristic methods. Topics include gradient-based algorithms such as Newton-Raphson method, steepest descent method, Hooke-Jeeves pattern search, Lagrange multipliers, linear programming, particle swarm optimization (PSO), simulated annealing (SA), and Tabu search. Multiobjective optimization including important concepts such as Pareto optimality and utility method is also described. Three Matlab and Octave programs so as to demonstrate how PSO and SA work are provided. An example of demonstrating how to modify these programs to solve multiobjective

optimization problems using recursive method is discussed.
Introduction to the Mathematical Theory of Control Springer Science & Business Media
This book is intended to be a teaching aid for students of the courses in Operations Research and Mathematical Optimization for scientific faculties. Some of the basic topics of Operations Research and Optimization are considered: Linear Programming, Integer Linear Programming, Computational Complexity, and Graph Theory. Particular emphasis is given to Integer Linear Programming, with an exposition of the most recent resolution techniques, and in particular of the branch-and-cut method. The work is accompanied by numerous examples and exercises.
Introduction to Nonlinear Optimization Springer Science & Business Media
Numerical Analysis and Optimization familiarises students with mathematical models (PDEs) and methods of numerical solution and optimization. Including numerous exercises and examples, this is an ideal text for advanced students in Applied Mathematics, Engineering, Physical Science and Computer Science.
Optimal Control Theory Courier Corporation
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.