

Optimal Control Theory: Introduction to the Special Issue

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Optimal control theory is a modern extension of the classical calculus of variations. Converting a calculus of variation problem into an optimal control problem requires one more conceptual extension—the addition of control variables to state equations. While the main result of the calculus of variations was the Euler equation, the Pontryagin maximum principle is the main result of optimal control theory. The maximum principle was developed by a group of Russian mathematicians in the 1950s and gives the necessary conditions for optimality in a wide range of dynamic optimization problems. At present, for deterministic control models described by ordinary differential equations, the Pontryagin maximum principle is used as often as Bellman's dynamic programming method.

An optimal control problem includes a calculation of the optimal control and the synthesis of the optimal control system. Optimal control, as a rule, is calculated by numerical methods for finding the extremum of an objective function or by solving a two-point boundary value problem for a system of differential equations. The synthesis of optimal control from a mathematical point of view is a nonlinear programming problem in function spaces.

This Special Issue gathers research focused on the development of novel analytical and numerical methods for solutions of optimal control or of dynamic optimization problems, including changing and incomplete information about the investigated objects, application to medicine, infectious diseases, and economic or physical phenomena. Investigations of new classes of optimization problems, optimal control of nonlinear systems, as well as the task of reconstructing input signals are also presented. For example, the articles that develop new algorithms to implement some of the principles of regularization using constructive iterative procedures or papers that create an optimal control model which can accumulate experience and improve its work on this basis (the so-called learning optimal control system) are given. Finally, the applied articles focused on control models of economic, physical, medical or environmental processes or resource allocation on the specified time interval or on the infinite planning horizon are presented also.

The original research articles of this issue reflect new advances in optimal control and differential games; deterministic and stochastic control processes; combined methods of synthesis of both deterministic and stochastic systems with full information about parameters, states and perturbations. This issue collects the papers that allow the use of analytical methods to study the various problems of optimal control and its evaluation, as well as applications of optimal controls and differential games to describe complex nonlinear phenomena.

A short summary of all the manuscripts placed in an alphabetical order of the first authors is given below.

Within the framework of the above, Arias-Castro, Martínez-Romero and Vasileva [1] focus on the design and analysis of short-term control intervention measures seeking to suppress local populations of *Aedes aegypti* mosquitoes, the major transmitters of dengue and other vector-borne infections. In addition to traditional measures involving the spraying of larvicides and/or insecticides, a biological control based on the deliberate introduction of predacious species feeding on the aquatic stages of mosquitoes is included. From a methodological standpoint, such a study relies on the application of the optimal control modeling framework in combination with cost-effectiveness analysis. This approach not only enables the design of optimal strategies for external control intervention



Citation: Grigorieva, E. Optimal Control Theory: Introduction to the Special Issue. *Games* **2021**, *12*, 29. <https://doi.org/10.3390/g12010029>

Received: 15 March 2021

Accepted: 15 March 2021

Published: 22 March 2021

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Suresh P. Sethi, Gerald L. Thompson



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Solutions Manual for Optimal Control Theory Suresh P. Sethi, Gerald L. Thompson, 1981-11-30 **Optimal Control Theory** Donald E. Kirk, 2004-01-01 Geared toward upper level undergraduates this text introduces three aspects of optimal control theory dynamic programming Pontryagin's minimum principle and numerical techniques for trajectory optimization Numerous problems which introduce additional topics and illustrate basic concepts appear throughout the text Solution guide available upon request 131 figures 14 tables 1970 edition **Solutions Manual for Optimal Control Theory** Suresh Prakash Sethi, Gerald L. Thompson, 2014-01-15 **Optimal Control Theory** Donald E. Kirk, 2012-04-26 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

Student Solutions Manual for Mathematics for Economics, fourth edition Michael Hoy, John Livernois, Chris McKenna, Ray Rees, Thanasis Stengos, 2022-08-23 This student solutions manual contains solutions to odd numbered exercises in the fourth edition of Mathematics for Economics **Optimal Control Theory** Suresh P. Sethi, Gerald L. Thompson, 2005-09-06 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 **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

Modern Control System Theory and Design Stanley M. Shinnars, 1998-05-06 The definitive guide to control system design Modern Control System Theory and Design Second Edition offers the most comprehensive treatment of control systems available today Its unique text software combination integrates classical and modern control system theories while promoting an interactive computer based approach to design solutions The sheer volume of practical examples as well as the hundreds of illustrations of control systems from all engineering fields make this volume accessible to students and indispensable for professional engineers This fully updated Second Edition features a new chapter on modern control system design including state space design techniques Ackermann's formula for pole placement estimation robust control and the H method for control system design Other notable additions to this edition are Free MATLAB software containing problem solutions which can be retrieved from The Mathworks Inc anonymous FTP server at <ftp://ftp.mathworks.com/pub/books/shinnars> Programs and tutorials on the use of MATLAB incorporated directly into the text A complete set of working digital computer programs Reviews of commercial software packages for control system analysis An extensive set of new worked out illustrative solutions added in dedicated sections at the end of chapters Expanded end of chapter problems one third with answers to facilitate self study An updated solutions manual containing solutions to the remaining two thirds of the problems Superbly organized and easy to use Modern Control System Theory and Design Second Edition is an ideal textbook for introductory courses in control systems and an excellent professional reference Its interdisciplinary approach makes it invaluable for practicing engineers in electrical mechanical aeronautical chemical and nuclear engineering and related areas

Mathematics for Economics Michael Hoy, 2001 This text offers a presentation of the mathematics required to tackle problems in economic analysis After a review of the fundamentals of sets numbers and functions it covers limits and continuity the calculus of functions of one variable linear algebra multivariate calculus and dynamics

Introduction to Applied Optimization Urmila Diwekar, 2008-12-03 Optimization has pervaded all spheres of human endeavor Although optimization has been practiced in some form or other from the early prehistoric era this area has seen progressive growth during the last few decades Modern society lives not only in an environment of intense competition but is also constrained to plan its growth in a sustainable manner with due concern for conservation of resources Thus it has become imperative to plan design operate and manage resources and assets in an optimal manner Early approaches have been to optimize individual activities in a standalone manner however the current trend is towards an integrated approach integrating thesis and design design and control production planning scheduling and control The functioning of a system may be governed by multiple performance objectives Optimization of such systems will call for special strategies for handling the multiple objectives to provide solutions closer to the systems

requirement Uncertainty and variability are two issues which render optimal decision making difficult Optimization under uncertainty would become increasingly important if one is to get the best out of a system plagued by uncertain components These issues have thrown up a large number of challenging optimization problems which need to be resolved with a set of existing and newly evolving optimization tools Optimization theory had evolved initially to provide generic solutions to optimization problems in linear nonlinear unconstrained and constrained domains These optimization problems were often called mathematical programming problems with two distinctive classifications namely linear and nonlinear programming problems

Engineering Vibration Analysis with Application to Control Systems C. Beards, 1995-06-17 Most machines and structures are required to operate with low levels of vibration as smooth running leads to reduced stresses and fatigue and little noise This book provides a thorough explanation of the principles and methods used to analyse the vibrations of engineering systems combined with a description of how these techniques and results can be applied to the study of control system dynamics Numerous worked examples are included as well as problems with worked solutions and particular attention is paid to the mathematical modelling of dynamic systems and the derivation of the equations of motion All engineers practising and student should have a good understanding of the methods of analysis available for predicting the vibration response of a system and how it can be modified to produce acceptable results This text provides an invaluable insight into both *Scientific and Technical Aerospace Reports*, 1995

Fundamentals and Assessment Tools for Occupational Ergonomics William S. Marras, Waldemar Karwowski, 2006-02-02 Completely revised and updated taking the scientific rigor to a whole new level the second edition of the Occupational Ergonomics Handbook is now available in two volumes This new organization demonstrates the enormous amount of advances that have occurred in the field since the publication of the first edition The second edition not only provides Calculus of Variations and Optimal Control Theory - A Concise Introduction Instructor's Manual Daniel Liberzon, 2012-01-01 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

Control Theory for Humans Richard J. Jagacinski, John M. Flach, 2018-10-08 This textbook provides a tutorial introduction to behavioral applications of control theory Control theory describes the information one should be sensitive to and the pattern of influence that one should exert on a dynamic system in order to achieve a goal As such it is applicable to various forms of dynamic behavior The book primarily deals with manual control e g moving the cursor on a computer screen lifting an object hitting a ball driving a car both as a substantive area of study and as a useful perspective for approaching control theory It is the experience of the authors that by imagining themselves as part of a manual control system students are better able to learn numerous concepts in this field Topics include varieties of control theory such as classical optimal fuzzy adaptive and learning control as well as perception and decision making in dynamic contexts The authors also discuss implications of control theory for how experiments can be conducted in the behavioral sciences In each of these areas they have provided brief essays intended to convey key concepts that enable the reader to more easily pursue additional readings Behavioral scientists teaching control courses will be very interested in this book

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Scientific and Technical Books in Print, 1972

Ergonomics Neville Moray, 2004-10-28

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