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Donald E. Kirk 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.

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Optimal control theory is the science of maximizing the returns from and minimizing the costs of the operation of physical, social, and economic processes. 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.

Optimal Control Theory: An Introduction - Donald E. Kirk ...

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. Chapters 1 and 2 focus on describing systems and evaluating their performances. Chapter 3 deals with dynamic programming.

Optimal Control Theory: An Introduction

Optimal Control Theory is a modern approach to the dynamic optimization without being constrained to Interior Solutions, nonetheless it still relies on differentiability.

1 Introduction to Optimal Control Theory - StFX

Optimal control theory is a branch of applied mathematics that deals with finding a control law for a dynamical system over a period of time such that an objective function is optimized. It has numerous applications in both science and engineering. For example, the dynamical system might be a spacecraft with controls corresponding to rocket thrusters, and the objective might be to reach the ...

Optimal control - Wikipedia

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Optimal Control An Introduction To The Theory With ...

1. Kirk problem 3.24. Don't try to solve it analytically - instead solve for the optimal control u numerically for both parts (a) and (b). Plot u for parts (a) and (b) and compare the solutions. Plot the states with $x(0) = [1, 1]^T$ for parts (a) and (b) and compare the solutions.

EEC 644/744 - Optimal Control Systems

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10–9; such tight tolerances are needed because the optimal control problem is singular. Set all the control coefficients equal to zero as the initial guess. Application. Solve the optimal control problem for $n_s = 2, 4, 8, 16$ and 32 stages, then plot the results. Solution.

Optimal Control

Numerical solution of optimal control problems by an iterative scheme. Figure 2: The exact and approximate state functions in Example 5.1. The exact objective value is $J^*(x,u) = 0.1790$. Choosing $\epsilon = 0.0002$, results of applying the given algorithm are presented in Table.2.

Numerical solution of optimal control problems by an ...

Optimal Control Theory Version 0.2 By Lawrence C. Evans Department of Mathematics ... As we will see later in §4.4.2, an optimal control ... the solution of which is a damped oscillation, provided $\lambda > 0$. 7. Now let $\alpha(\cdot)$ denote an applied torque, subject to the physical constraint that ...

An Introduction to Mathematical Optimal Control Theory ...

Kirk (emeritus, electrical engineering, San Jos State U.) introduces optimal control theory, which "has as its objective the maximization of the return from, or the minimization of the cost of, the operation of physical, social, and economic processes."

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