



Optimal Control: Calculus of Variations, Optimal Control Theory and Numerical Methods (International Series of Numerical Mathematics)

Bulirsch, Miele, Stoer, Well

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"Optimal Control" reports on new theoretical and practical advances essential for analysing and synthesizing optimal controls of dynamical systems governed by partial and ordinary differential equations. New necessary and sufficient conditions for optimality are given. Recent advances in numerical methods are discussed. These have been achieved through new techniques for solving large-sized nonlinear programs with sparse Hessians, and through a combination of direct and indirect methods for solving the multipoint boundary value problem. The book also focuses on the construction of feedback controls for nonlinear systems and highlights advances in the theory of problems with uncertainty. Decomposition methods of nonlinear systems and new techniques for constructing feedback controls for state- and control constrained linear quadratic systems are presented. The book offers solutions to many complex practical optimal control problems.

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