

Dynamic Programming and Optimal Control

APPROXIMATE DYNAMIC PROGRAMMING

Dimitri P. Bertsekas



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Online Optimization of Large Scale Systems Martin Grötschel,Sven O. Krumke,Joerg Rambau,2001-09-11 In its thousands of years of history mathematics has made an extraordinary career. It started from rules for bookkeeping and computation of areas to become the language of science. Its potential for decision support was fully recognized in the twentieth century only vitally aided by the evolution of computing and communication technology. Mathematical optimization in particular has developed into a powerful machinery to help planners. Whether costs are to be reduced, profits to be maximized or scarce resources to be used wisely, optimization methods are available to guide decision making. Optimization is particularly strong if precise models of real phenomena and data of high quality are at hand, often yielding reliable automated control and decision procedures. But what if the models are soft and not all data are around? Can mathematics help as well? This book addresses such issues e.g. problems of the following type: An elevator cannot know all transportation requests in advance. In which order should it serve the passengers? Wing profiles of aircrafts influence the fuel consumption. Is it possible to continuously adapt the shape of a wing during the flight under rapidly changing conditions? Robots are designed to accomplish specific tasks as efficiently as possible. But what if a robot navigates in an unknown environment? Energy demand changes quickly and is not easily predictable over time. Some types of power plants can only react slowly.

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Servomechanisms: Bulletin of Automatic and Manual Control Abstracts ,1966 **Dynamic Programming and Optimal Control** Dimitri Bertsekas,2012-10-23 This is the leading and most up to date textbook on the far ranging algorithmic methodology of Dynamic Programming which can be used for optimal control Markovian decision problems planning and sequential decision making under uncertainty and discrete combinatorial optimization The treatment focuses on basic unifying themes and conceptual foundations It illustrates the versatility power and generality of the method with many examples and applications from engineering operations research and other fields It also addresses extensively the practical application of the methodology possibly through the use of approximations and provides an extensive treatment of the far reaching methodology of Neuro Dynamic Programming Reinforcement Learning Among its special features the book 1 provides a unifying framework for sequential decision making 2 treats simultaneously deterministic and stochastic control problems popular in modern control theory and Markovian decision popular in operations research 3 develops the theory of deterministic optimal control problems including the Pontryagin Minimum Principle 4 introduces recent suboptimal control and simulation based approximation techniques neuro dynamic programming which allow the practical application of dynamic programming to complex problems that involve the dual curse of large dimension and lack of an accurate mathematical model 5 provides a comprehensive treatment of infinite horizon problems in the second volume and an introductory treatment in the first volume

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account of the theory of viscosity solutions for first order partial differential equations of Hamilton Jacobi type and its interplay with Bellman's dynamic programming approach to optimal control and differential games. It will be of interest to scientists involved in the theory of optimal control of deterministic linear and nonlinear systems. The work may be used by graduate students and researchers in control theory both as an introductory textbook and as an up to date reference book.

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. **Selected Rand Abstracts** Rand Corporation, 1964 Includes publications previously listed in the supplements to the Index of selected publications of the Rand Corporation Oct 1962 Feb 1963

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