Título: Nonlinear Optimal Control Theory

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Precio: $1600.00

Editorial:

Año: 2012

Tema:

Edición: 1ª

Sinopsis

ISBN: 9781466560260

Nonlinear Optimal Control Theory presents a deep, wide-ranging introduction to the mathematical theory of the optimal control of processes governed by ordinary differential equations and certain types of differential equations with memory. Many examples illustrate the mathematical issues that need to be addressed when using optimal control techniques in diverse areas.

Drawing on classroom-tested material from Purdue University and North Carolina State University, the book gives a unified account of bounded state problems governed by ordinary, integrodifferential, and delay systems. It also discusses Hamilton-Jacobi theory. By providing a sufficient and rigorous treatment of finite dimensional control problems, the book equips readers with the foundation to deal with other types of control problems, such as those governed by stochastic differential equations, partial differential equations, and differential games.