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*Optimal Control Theory
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By an infinite
dimensional system we
mean one whose
corresponding state
space is infinite

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dimensional. In particular, we are interested in the case where the state equation is one of the following types: partial differential equation, functional differential equation, integro-differential equation, or abstract evolution equation.

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unique assume $A_y(t)$

Banach space bounded

called Chapter closed

set compact consider the

following constraint

convex Corollary cost

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functional definition
denote densely...

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Optimal control theory

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is a branch of mathematical optimization that deals with finding a control 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

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controls corresponding to rocket thrusters, and the objective might be to reach the ...

*Optimal control -
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The theory of optimal control is concerned with operating a dynamic system at minimum cost. The case where the system dynamics are described

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by a set of linear differential equations and the cost is described by a quadratic function is called the LQ problem. One of the main results in the theory is that the solution is provided by the linear–quadratic regulator, a feedback controller whose equations are given below. The LQR is an

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important part of the
solution to the LQG
problem. Like the ...

*Linear-quadratic
regulator - Wikipedia*

About this book. About
this book. This book
presents novel results by
participants of the
conference “Control
theory of infinite-
dimensional systems”
that took place in

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January 2018 at the
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control problems as well
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Systems | Joachim ...

In this work, H^{∞} optimal control of infinite-dimensional systems is addressed. The aim of H^{∞} control is to stabilize a system as well as attenuate its response to worst-case disturbances. This is an alternative to for instance LQG, where the disturbances are assumed to be Gaussian

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Providing an
introduction to
stochastic optimal
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dimension, this book
gives a complete
account of the theory of
second-order HJB
equations in infinite-

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dimensional Hilbert spaces, focusing on its applicability to associated stochastic optimal control problems. It features a general introduction to optimal stochastic control, including basic results (e.g. the dynamic programming principle) with proofs, and provides examples of applications.

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