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VOLUME 2 • 4th EDITION

Dynamic Programming and Optimal Control

APPROXIMATE DYNAMIC PROGRAMMING

Dimitri P. Bertsekas

Athena Scientific

Dynamic Programming And Optimal Control 2 Vol Set

Dimitri P. Bertsekas

Dynamic Programming And Optimal Control 2 Vol Set:

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 **Set-theoretic Fault-tolerant Control in Multisensor Systems** Florin Stoican,Sorin Olaru,2013-06-12 Fault tolerant control theory is a well studied topic but the use of the sets in detection isolation and or reconfiguration is rather tangential The authors of this book propose a systematic analysis of the set theoretic elements and devise approaches which exploit advanced elements within the field The main idea is to translate fault detection and isolation conditions into those conditions involving sets Furthermore these are to be computed efficiently using positive invariance and reachability notions Constraints imposed by exact fault control are used to define feasible references which impose persistent excitation and thus non convex feasible sets Particular attention is given to the reciprocal influences between fault detection and isolation on the one hand and control reconfiguration on the other Contents 1 State of the Art in Fault tolerant Control 2 Fault Detection and Isolation in Multisensor Systems 3 Residual Generation and Reference Governor Design 4 Reconfiguration of the Control Mechanism for Fault tolerant Control 5 Related Problems and Applications About the Authors Florin Stoican received a B E degree from the Politehnica University of Bucharest Romania in 2008 and his PhD from SUPELEC France in 2011 He held an ERCIM Postdoctoral Fellowship with NTNU Trondheim Norway in 2012 and is currently Assistant Professor at Politehnica University of Bucharest His main interest is the fault tolerant control of dynamical systems through the prism of set theoretic elements His current work involves further results in set theory and constrained optimization problems Sorin Olaru received an M S degree from the Politehnica University of Bucharest Romania and both his PhD and Habilitation from University Paris XI France being

awarded the European Commission Archimedes Prize in 2002 Since 2001 he has held different positions at INRIA and SUPELEC in France and visiting appointments at the University of Newcastle Australia and NTNU Trondheim Norway He is currently Professor at SUPELEC a member of the INRIA Disco team and senior member of IEEE His research interests include optimization based control design and the set theoretic characterization of constrained dynamical systems

Abstract Dynamic Programming Dimitri Bertsekas,2022-01-01 This is the 3rd edition of a research monograph providing a synthesis of old research on the foundations of dynamic programming DP with the modern theory of approximate DP and new research on semicontractive models It aims at a unified and economical development of the core theory and algorithms of total cost sequential decision problems based on the strong connections of the subject with fixed point theory The analysis focuses on the abstract mapping that underlies DP and defines the mathematical character of the associated problem The discussion centers on two fundamental properties that this mapping may have monotonicity and weighted sup norm contraction It turns out that the nature of the analytical and algorithmic DP theory is determined primarily by the presence or absence of these two properties and the rest of the problem s structure is largely inconsequential New research is focused on two areas 1 The ramifications of these properties in the context of algorithms for approximate DP and 2 The new class of semicontractive models exemplified by stochastic shortest path problems where some but not all policies are contractive The 3rd edition is very similar to the 2nd edition except for the addition of a new chapter Chapter 5 which deals with abstract DP models for sequential minimax problems and zero sum games The book is an excellent supplement to several of our books Neuro Dynamic Programming Athena Scientific 1996 Dynamic Programming and Optimal Control Athena Scientific 2017 Reinforcement Learning and Optimal Control Athena Scientific 2019 and Rollout Policy Iteration and Distributed Reinforcement Learning Athena Scientific 2020 *Dynamics and Control of Trajectory Tubes* Alexander B. Kurzhanski,Pravin Varaiya,2014-10-27 This monograph presents theoretical methods involving the Hamilton Jacobi Bellman formalism in conjunction with set valued techniques of nonlinear analysis to solve significant problems in dynamics and control The emphasis is on issues of reachability feedback control synthesis under complex state constraints hard or double bounds on controls and performance in finite time Guaranteed state estimation output feedback control and hybrid dynamics are also discussed Although the focus is on systems with linear structure the authors indicate how to apply each approach to nonlinear and nonconvex systems The main theoretical results lead to computational schemes based on extensions of ellipsoidal calculus that provide complete solutions to the problems These computational schemes in turn yield software tools that can be applied effectively to high dimensional systems Ellipsoidal Techniques for Problems of Dynamics and Control Theory and Computation will interest graduate and senior undergraduate students as well as researchers and practitioners interested in control theory its applications and its computational realizations **Advances in Automotive Control 2004 (2-volume Set)** G Rizzo,L Glielmo,C Pianese,F Vasca,2005-11-07 **Nonlinear Model Predictive Control** Lars

Grüne,Jürgen Pannek,2011-04-11 Nonlinear Model Predictive Control is a thorough and rigorous introduction to nonlinear model predictive control NMPC for discrete time and sampled data systems NMPC is interpreted as an approximation of infinite horizon optimal control so that important properties like closed loop stability inverse optimality and suboptimality can be derived in a uniform manner These results are complemented by discussions of feasibility and robustness NMPC schemes with and without stabilizing terminal constraints are detailed and intuitive examples illustrate the performance of different NMPC variants An introduction to nonlinear optimal control algorithms gives insight into how the nonlinear optimisation routine the core of any NMPC controller works An appendix covering NMPC software and accompanying software in MATLAB and C downloadable from www springer com ISBN enables readers to perform computer experiments exploring the possibilities and limitations of NMPC **The Control Handbook (three volume set)** William S. Levine,2018-10-08 At publication The Control Handbook immediately became the definitive resource that engineers working with modern control systems required Among its many accolades that first edition was cited by the AAP as the Best Engineering Handbook of 1996 Now 15 years later William Levine has once again compiled the most comprehensive and authoritative resource on control engineering He has fully reorganized the text to reflect the technical advances achieved since the last edition and has expanded its contents to include the multidisciplinary perspective that is making control engineering a critical component in so many fields Now expanded from one to three volumes The Control Handbook Second Edition brilliantly organizes cutting edge contributions from more than 200 leading experts representing every corner of the globe They cover everything from basic closed loop systems to multi agent adaptive systems and from the control of electric motors to the control of complex networks Progressively organized the three volume set includes Control System Fundamentals Control System Applications Control System Advanced Methods Any practicing engineer student or researcher working in fields as diverse as electronics aeronautics or biomedicine will find this handbook to be a time saving resource filled with invaluable formulas models methods and innovative thinking In fact any physicist biologist mathematician or researcher in any number of fields developing or improving products and systems will find the answers and ideas they need As with the first edition the new edition not only stands as a record of accomplishment in control engineering but provides researchers with the means to make further advances *Fast Solar Sailing* Giovanni Vulpetti,2012-08-10 The range of solar sailing is very vast it is a fully in space means of propulsion that should allow us to accomplish various mission classes that are literally impossible using rocket propulsion no matter if nuclear or electric Fast and very fast solar sailings are special classes of sailcraft missions initially developed only in the first half of the 1990s and still evolving especially after the latest advances in nanotechnology This book describes how to plan compute and optimize the trajectories of sailcraft with speeds considerably higher than 100 km s such sailcraft would be able to explore the outer heliosphere the near interstellar medium and the solar gravitational lens 550 800 astronomical units in times significantly shorter than the span of an average career 35 years just to cite a few

examples The scientific interest in this type of exploration is huge   Convex Optimization of Power Systems Joshua Adam Taylor,2015-02-12 Optimization is ubiquitous in power system engineering Drawing on powerful modern tools from convex optimization this rigorous exposition introduces essential techniques for formulating linear second order cone and semidefinite programming approximations to the canonical optimal power flow problem which lies at the heart of many different power system optimizations Convex models in each optimization class are then developed in parallel for a variety of practical applications like unit commitment generation and transmission planning and nodal pricing Presenting classical approximations and modern convex relaxations side by side and a selection of problems and worked examples this is an invaluable resource for students and researchers from industry and academia in power systems optimization and control   Security and Privacy in Internet of Things (IoTs) Fei Hu,2016-04-05 The Internet of Things IoT has attracted strong interest from both academia and industry Unfortunately it has also attracted the attention of hackers Security and Privacy in Internet of Things IoTs Models Algorithms and Implementations brings together some of the top IoT security experts from around the world who contribute their knowledg   Convex Optimization Algorithms Dimitri Bertsekas,2015-02-01 This book provides a comprehensive and accessible presentation of algorithms for solving convex optimization problems It relies on rigorous mathematical analysis but also aims at an intuitive exposition that makes use of visualization where possible This is facilitated by the extensive use of analytical and algorithmic concepts of duality which by nature lend themselves to geometrical interpretation The book places particular emphasis on modern developments and their widespread applications in fields such as large scale resource allocation problems signal processing and machine learning The book is aimed at students researchers and practitioners roughly at the first year graduate level It is similar in style to the author s 2009Convex Optimization Theory book but can be read independently The latter book focuses on convexity theory and optimization duality while the present book focuses on algorithmic issues The two books share notation and together cover the entire finite dimensional convex optimization methodology To facilitate readability the statements of definitions and results of the theory book are reproduced without proofs in Appendix B   Decision Theory and Multi-Agent Planning Giacomo Della Riccia,Didier Dubois,Rudolf Kruse,Hans-Joachim Lenz,2007-05-03 The work presents a modern unified view on decision support and planning by considering its basics like preferences belief possibility and probability as well as utilities These features together are immanent for software agents to believe the user that the agents are intelligent   **Dynamic programming and optimal control,vol. 2** Dimitri P. Bertsekas,2000   **Convex Analysis and Optimization** Dimitri Bertsekas,Angelia Nedic,Asuman Ozdaglar,2003-03-01 A uniquely pedagogical insightful and rigorous treatment of the analytical geometrical foundations of optimization The book provides a comprehensive development of convexity theory and its rich applications in optimization including duality minimax saddle point theory Lagrange multipliers and Lagrangian relaxation nondifferentiable optimization It is an excellent supplement to several of our books Convex

Optimization Theory Athena Scientific 2009 Convex Optimization Algorithms Athena Scientific 2015 Nonlinear Programming Athena Scientific 2016 Network Optimization Athena Scientific 1998 and Introduction to Linear Optimization Athena Scientific 1997 Aside from a thorough account of convex analysis and optimization the book aims to restructure the theory of the subject by introducing several novel unifying lines of analysis including 1 A unified development of minimax theory and constrained optimization duality as special cases of duality between two simple geometrical problems 2 A unified development of conditions for existence of solutions of convex optimization problems conditions for the minimax equality to hold and conditions for the absence of a duality gap in constrained optimization 3 A unification of the major constraint qualifications allowing the use of Lagrange multipliers for nonconvex constrained optimization using the notion of constraint pseudonormality and an enhanced form of the Fritz John necessary optimality conditions Among its features the book a Develops rigorously and comprehensively the theory of convex sets and functions in the classical tradition of Fenchel and Rockafellar b Provides a geometric highly visual treatment of convex and nonconvex optimization problems including existence of solutions optimality conditions Lagrange multipliers and duality c Includes an insightful and comprehensive presentation of minimax theory and zero sum games and its connection with duality d Describes dual optimization the associated computational methods including the novel incremental subgradient methods and applications in linear quadratic and integer programming e Contains many examples illustrations and exercises with complete solutions about 200 pages posted at the publisher s web site http www athenasc com convexity html *ECAI 2023* K. Gal,A. Nowé,G.J. Nalepa,2023-10-18 Artificial intelligence or AI now affects the day to day life of almost everyone on the planet and continues to be a perennial hot topic in the news This book presents the proceedings of ECAI 2023 the 26th European Conference on Artificial Intelligence and of PAIS 2023 the 12th Conference on Prestigious Applications of Intelligent Systems held from 30 September to 4 October 2023 and on 3 October 2023 respectively in Krak w Poland Since 1974 ECAI has been the premier venue for presenting AI research in Europe and this annual conference has become the place for researchers and practitioners of AI to discuss the latest trends and challenges in all subfields of AI and to demonstrate innovative applications and uses of advanced AI technology ECAI 2023 received 1896 submissions a record number of which 1691 were retained for review ultimately resulting in an acceptance rate of 23% The 390 papers included here cover topics including machine learning natural language processing multi agent systems and vision and knowledge representation and reasoning PAIS 2023 received 17 submissions of which 10 were accepted after a rigorous review process Those 10 papers cover topics ranging from fostering better working environments behavior modeling and citizen science to large language models and neuro symbolic applications and are also included here Presenting a comprehensive overview of current research and developments in AI the book will be of interest to all those working in the field MATHEMATICAL MODELS OF LIFE SUPPORT SYSTEMS - Volume II Valeri I. Agoshko , Jean-Pierre Puel,2009-10-10 Mathematical Models of Life Support Systems is a

component of Encyclopedia of Mathematical Sciences in which is part of the global Encyclopedia of Life Support Systems EOLSS an integrated compendium of twenty one Encyclopedias The Theme is organized into several topics which represent the main scientific areas of the theme The first topic Introduction to Mathematical Modeling discusses the foundations of mathematical modeling and computational experiments which are formed to support new methodologies of scientific research The succeeding topics are Mathematical Models in Water Sciences Climate Environmental Pollution and Degradation Energy Sciences Food and Agricultural Sciences Population Immunology Medical Sciences and Control of Catastrophic Processes These two volumes are aimed at the following five major target audiences University and College students Educators Professional practitioners Research personnel and Policy analysts managers and decision makers and NGOs **Rollout, Policy Iteration, and Distributed Reinforcement Learning** Dimitri Bertsekas,2021-08-20 The purpose of this book is to develop in greater depth some of the methods from the author s Reinforcement Learning and Optimal Control recently published textbook Athena Scientific 2019 In particular we present new research relating to systems involving multiple agents partitioned architectures and distributed asynchronous computation We pay special attention to the contexts of dynamic programming policy iteration and control theory model predictive control We also discuss in some detail the application of the methodology to challenging discrete combinatorial optimization problems such as routing scheduling assignment and mixed integer programming including the use of neural network approximations within these contexts The book focuses on the fundamental idea of policy iteration i e start from some policy and successively generate one or more improved policies If just one improved policy is generated this is called rollout which based on broad and consistent computational experience appears to be one of the most versatile and reliable of all reinforcement learning methods In this book rollout algorithms are developed for both discrete deterministic and stochastic DP problems and the development of distributed implementations in both multiagent and multiprocessor settings aiming to take advantage of parallelism Approximate policy iteration is more ambitious than rollout but it is a strictly off line method and it is generally far more computationally intensive This motivates the use of parallel and distributed computation One of the purposes of the monograph is to discuss distributed possibly asynchronous methods that relate to rollout and policy iteration both in the context of an exact and an approximate implementation involving neural networks or other approximation architectures Much of the new research is inspired by the remarkable AlphaZero chess program where policy iteration value and policy networks approximate lookahead minimization and parallel computation all play an important role **Forthcoming Books** Rose Arny,2001-08 Convex Optimization Theory Dimitri Bertsekas,2009-06-01 An insightful concise and rigorous treatment of the basic theory of convex sets and functions in finite dimensions and the analytical geometrical foundations of convex optimization and duality theory Convexity theory is first developed in a simple accessible manner using easily visualized proofs Then the focus shifts to a transparent geometrical line of analysis to develop the fundamental duality

between descriptions of convex functions in terms of points and in terms of hyperplanes Finally convexity theory and abstract duality are applied to problems of constrained optimization Fenchel and conic duality and game theory to develop the sharpest possible duality results within a highly visual geometric framework This on line version of the book includes an extensive set of theoretical problems with detailed high quality solutions which significantly extend the range and value of the book The book may be used as a text for a theoretical convex optimization course the author has taught several variants of such a course at MIT and elsewhere over the last ten years It may also be used as a supplementary source for nonlinear programming classes and as a theoretical foundation for classes focused on convex optimization models rather than theory It is an excellent supplement to several of our books Convex Optimization Algorithms Athena Scientific 2015 Nonlinear Programming Athena Scientific 2017 Network Optimization Athena Scientific 1998 Introduction to Linear Optimization Athena Scientific 1997 and Network Flows and Monotropic Optimization Athena Scientific 1998 **Strengthening Data Science Methods for Department of Defense Personnel and Readiness Missions** National Academies of Sciences, Engineering, and Medicine,Division on Engineering and Physical Sciences,Board on Mathematical Sciences and Their Applications,Committee on Applied and Theoretical Statistics,Committee on Strengthening Data Science Methods for Department of Defense Personnel and Readiness Missions,2017-02-06 The Office of the Under Secretary of Defense Personnel Readiness referred to throughout this report as P R is responsible for the total force management of all Department of Defense DoD components including the recruitment readiness and retention of personnel Its work and policies are supported by a number of organizations both within DoD including the Defense Manpower Data Center DMDC and externally including the federally funded research and development centers FFRDCs that work for DoD P R must be able to answer questions for the Secretary of Defense such as how to recruit people with an aptitude for and interest in various specialties and along particular career tracks and how to assess on an ongoing basis service members career satisfaction and their ability to meet new challenges P R must also address larger scale questions such as how the current realignment of forces to the Asia Pacific area and other regions will affect recruitment readiness and retention While DoD makes use of large scale data and mathematical analysis in intelligence surveillance reconnaissance and elsewhere exploiting techniques such as complex network analysis machine learning streaming social media analysis and anomaly detection these skills and capabilities have not been applied as well to the personnel and readiness enterprise Strengthening Data Science Methods for Department of Defense Personnel and Readiness Missions offers and roadmap and implementation plan for the integration of data analysis in support of decisions within the purview of P R

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