

1. Record Nr.	UNINA9911007089303321
Autore	Liberzon Daniel
Titolo	Calculus of Variations and Optimal Control Theory : A Concise Introduction / / Daniel Liberzon
Pubbl/distr/stampa	Princeton, NJ : , : Princeton University Press, , [2011] ©2012
ISBN	9781680159080 1680159089 9781400842643 1400842646
Descrizione fisica	1 online resource (254 p.)
Classificazione	SK 660 MAT 490f
Disciplina	515.64
Soggetti	Calculus of variations Control theory Variationsrechnung Optimale Kontrolle
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (pages 225-230) and index.
Nota di contenuto	Frontmatter -- Contents -- Preface -- Chapter One. Introduction -- Chapter Two. Calculus of Variations -- Chapter Three. From Calculus of Variations to Optimal Control -- Chapter Four. The Maximum Principle -- Chapter Five. The Hamilton-Jacobi-Bellman Equation -- Chapter Six. The Linear Quadratic Regulator -- Chapter Seven. Advanced Topics -- Bibliography -- Index
Sommario/riassunto	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

---