

Dynamic Programming and Optimal Control

Dimitri P. Bertsekas



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VM Jensen



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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 *Reinforcement Learning and Optimal Control* Dimitri Bertsekas, 2019-07-01 This book considers large and challenging multistage decision problems which can be solved in principle by dynamic programming DP but their exact solution is computationally intractable We discuss solution methods that rely on approximations to produce suboptimal policies with adequate performance These methods are collectively known by several essentially equivalent names reinforcement learning approximate dynamic programming neuro dynamic programming They have been at the forefront of research for the last 25 years and they underlie among others the recent impressive successes of self learning in the context of games such as chess and Go Our subject has benefited greatly from the interplay of ideas from optimal control and from artificial intelligence as it relates to reinforcement learning and simulation based neural network methods One of the aims of the book is to explore the common boundary between these two fields and to form a bridge that is accessible by workers with background in either field Another aim is to organize coherently the broad mosaic of methods that have proved successful in practice while having a solid theoretical and or logical foundation This may help researchers and practitioners to find their way through the maze of competing ideas that constitute the current state of the art This book relates to several of our other books Neuro Dynamic Programming Athena Scientific 1996 Dynamic Programming and Optimal Control 4th edition Athena Scientific 2017 Abstract Dynamic Programming 2nd edition Athena Scientific 2018 and Nonlinear Programming Athena Scientific 2016 However the mathematical style of this book is somewhat different While we provide a rigorous albeit short mathematical account of the theory of finite and infinite

horizon dynamic programming and some fundamental approximation methods we rely more on intuitive explanations and less on proof based insights Moreover our mathematical requirements are quite modest calculus a minimal use of matrix vector algebra and elementary probability mathematically complicated arguments involving laws of large numbers and stochastic convergence are bypassed in favor of intuitive explanations The book illustrates the methodology with many examples and illustrations and uses a gradual expository approach which proceeds along four directions a From exact DP to approximate DP We first discuss exact DP algorithms explain why they may be difficult to implement and then use them as the basis for approximations b From finite horizon to infinite horizon problems We first discuss finite horizon exact and approximate DP methodologies which are intuitive and mathematically simple and then progress to infinite horizon problems c From deterministic to stochastic models We often discuss separately deterministic and stochastic problems since deterministic problems are simpler and offer special advantages for some of our methods d From model based to model free implementations We first discuss model based implementations and then we identify schemes that can be appropriately modified to work with a simulator The book is related and supplemented by the companion research monograph Rollout Policy Iteration and Distributed Reinforcement Learning Athena Scientific 2020 which focuses more closely on several topics related to rollout approximate policy iteration multiagent problems discrete and Bayesian optimization and distributed computation which are either discussed in less detail or not covered at all in the present book The author s website contains class notes and a series of videolectures and slides from a 2021 course at ASU which address a selection of topics from both books

Modern Control System Theory M. Gopal,1993 About the book The book provides an integrated treatment of continuous time and discrete time systems for two courses at postgraduate level or one course at undergraduate and one course at postgraduate level It covers mainly two areas of modern control theory namely system theory and multivariable and optimal control The coverage of the former is quite exhaustive while that of latter is adequate with significant provision of the necessary topics that enables a research student to comprehend various technical papers The stress is on interdisciplinary nature of the subject Practical control problems from various engineering disciplines have been drawn to illustrate the potential concepts Most of the theoretical results have been presented in a manner suitable for digital computer programming along with the necessary algorithms for numerical computations

Dynamic programming and optimal control,vol. 2 Dimitri P. Bertsekas,2000

Proceedings of the International Conference on Control and Information 1995 Wing Shing Wong,1995-06-22

[Reinforcement Learning-Enabled Intelligent Energy Management for Hybrid Electric Vehicles](#) Teng Liu,2022-06-01 Powertrain electrification fuel decarbonization and energy diversification are techniques that are spreading all over the world leading to cleaner and more efficient vehicles Hybrid electric vehicles HEVs are considered a promising technology today to address growing air pollution and energy deprivation To realize these gains and still maintain good performance it is critical for HEVs to have sophisticated energy management systems Supervised by such a

system HEVs could operate in different modes such as full electric mode and power split mode Hence researching and constructing advanced energy management strategies EMSs is important for HEVs performance There are a few books about rule and optimization based approaches for formulating energy management systems Most of them concern traditional techniques and their efforts focus on searching for optimal control policies offline There is still much room to introduce learning enabled energy management systems founded in artificial intelligence and their real time evaluation and application In this book a series hybrid electric vehicle was considered as the powertrain model to describe and analyze a reinforcement learning RL enabled intelligent energy management system The proposed system can not only integrate predictive road information but also achieve online learning and updating Detailed powertrain modeling predictive algorithms and online updating technology are involved and evaluation and verification of the presented energy management system is conducted and executed

Encyclopedia of Optimization Christodoulos A. Floudas, Panos M. Pardalos, 2008-09-04 The goal of the Encyclopedia of Optimization is to introduce the reader to a complete set of topics that show the spectrum of research the richness of ideas and the breadth of applications that has come from this field The second edition builds on the success of the former edition with more than 150 completely new entries designed to ensure that the reference addresses recent areas where optimization theories and techniques have advanced Particularly heavy attention resulted in health science and transportation with entries such as Algorithms for Genomics Optimization and Radiotherapy Treatment Design and Crew Scheduling

Optimization Elijah Polak, 2012-12-06 This book deals with optimality conditions algorithms and discretization techniques for nonlinear programming semi infinite optimization and optimal control problems The unifying thread in the presentation consists of an abstract theory within which optimality conditions are expressed in the form of zeros of optimality junctions algorithms are characterized by point to set iteration maps and all the numerical approximations required in the solution of semi infinite optimization and optimal control problems are treated within the context of consistent approximations and algorithm implementation techniques Traditionally necessary optimality conditions for optimization problems are presented in Lagrange F John or Karush Kuhn Tucker multiplier forms with gradients used for smooth problems and subgradients for nonsmooth problems We present these classical optimality conditions and show that they are satisfied at a point if and only if this point is a zero of an upper semicontinuous optimality junction The use of optimality functions has several advantages First optimality functions can be used in an abstract study of optimization algorithms Second many optimization algorithms can be shown to use search directions that are obtained in evaluating optimality functions thus establishing a clear relationship between optimality conditions and algorithms Third establishing optimality conditions for highly complex problems such as optimal control problems with control and trajectory constraints is much easier in terms of optimality functions than in the classical manner In addition the relationship between optimality conditions for finite dimensional problems and semi infinite optimization and optimal control problems become transparent

Journal

of Dynamic Systems, Measurement, and Control ,1999 Analysis and Design of Hybrid Systems 2006 Christos
 Cassandras,Alessandro Giua,Carla Seatzu,Janan Zaytoon,2006-11-21 This volume contains the proceedings of Analysis and
 Design of Hybrid Systems 2006 the 2nd IFAC Conference on Analysis and Design of Hybrid Systems organized in Alghero
 Italy on June 7 9 2006 ADHS is a series of triennial meetings that aims to bring together researchers and practitioners with a
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 ability to take up the challenge of analysis design and verification of efficient and reliable control systems ADHS 06 is the
 second Conference of this series after ADHS 03 in Saint Malo 65 papers selected through careful reviewing process Plenary
 lectures presented by three distinguished speakers Featuring interesting new research topics **1995 IEEE Conference
 on Control Applications** IEEE Control Systems Society,1995 **Journal of Guidance, Control, and Dynamics** ,2009
Numerical Optimisation of Dynamic Systems Laurence Charles Ward Dixon,G. P. Szegö,1980 *Optimal Control
 Analysis of Nuclear Reactors* Richard John Hermsen,1963 *Modern Control Theory* Julius T. Tou,1964 *Progress in
 System and Robot Analysis and Control Design* Spyros G. Tzafestas,1999-05-14 The fields of control and robotics are now at
 an advanced level of maturity both in theory and practice Numerous systems are used effectively in industrial production and
 other sectors of modern life This volume contains a well balanced collection of over fifty papers focusing on analysis and
 design problems The current trends and advances in the fields are reflected Topics covered include system analysis
 identification and stability optimal adaptive robust and QFT controller design design and application of driving simulators
 industrial robots and telemanipulators mobile service and legged robots virtual reality in robotics The book brings together
 important original results derived from a variety of academic and engineering environments Also it serves as a timely
 reference volume for the researcher and practitioner **Annals of Economic and Social Measurement** ,1976 *Region
 V IEEE Conference Digest* ,1976 *Distributed Parameter Systems* Tanehiro Futagami,S. G. Tzafestas,Yoshifumi
 Sunahara,1989 *Proceedings of the 1977 IEEE Conference on Decision & Control, Including the 16th Symposium on
 Adaptive Processes and a Special Symposium on Fuzzy Set Theory and Applications, December 7-9, 1977, Fairmont Hotel,
 New Orleans, Louisiana* ,1977

Dynamic Programming Optimal Control Vol: Bestsellers in 2023 The year 2023 has witnessed a remarkable surge in literary brilliance, with numerous captivating novels captivating the hearts of readers worldwide. Lets delve into the realm of top-selling books, exploring the engaging narratives that have charmed audiences this year. The Must-Read : Colleen Hoover's "It Ends with Us" This poignant tale of love, loss, and resilience has gripped readers with its raw and emotional exploration of domestic abuse. Hoover skillfully weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can succeed. Uncover the Best : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This spellbinding historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids compelling storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Discover the Magic : Delia Owens "Where the Crawdads Sing" This captivating coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens spins a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting. These popular novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of engaging stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a exceptional and thrilling novel that will keep you speculating until the very end. The novel is a warning tale about the dangers of obsession and the power of evil.

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