A Primer on Pontryagin's Principle in Optimal Control: Second Edition

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# A Primer On Pontryagins Principle In Optimal Control Second Edition

Giovanni Vulpetti

# A Primer On Pontryagins Principle In Optimal Control Second Edition:

A Primer on Pontryagin's Principle in Optimal Control I. Michael Ross, 2009 This book introduces a student to Pontryagin's Maximum Principle in a tutorial style How to formulate an optimal control problem and how to apply Pontryagin s theory are the main topics Numerous examples are used to discuss pitfalls in problem formulation Figures are used extensively to complement the ideas An entire chapter is dedicated to solved example problems from the classical Brachistochrone problem to modern space vehicle guidance These examples are also used to show how to obtain optimal nonlinear feedback control Students in engineering and mathematics will find this book to be a useful complement to their lecture notes Table of Contents 1 Problem Formulation 1 1 The Brachistochrone Paradigm 1 1 1 Development of a Problem Formulation 1 1 2 Scaling Equations 1 1 3 Alternative Problem Formulations 1 1 4 The Target Set 1 2 A Fundamental Control Problem 1 2 1 Problem Statement 1 2 2 Trajectory Optimization and Feedback Control 2 Pontryagin's Principle 2 1 A Fundamental Control Problem 2 2 Necessary Conditions 2 3 Minimizing the Hamiltonian 2 3 1 Brief History 2 3 2 KKT Conditions for Problem HMC 2 3 3 Time Varying Control Space 3 Example Problems 3 1 The Brachistochrone Problem Redux 3 2 A Linear Quadratic Problem 3 3 A Time Optimal Control Problem 3 4 A Space Guidance Problem 4 Exercise Problems 4 1 One Dimensional Problems 4 1 1 Linear Quadratic Problems 4 1 2 A Control Constrained Problem 4 2 Double Integrator Problems 4 2 1 L1 Optimal Control 4 2 2 Fuller's Problem 4 3 Orbital Maneuvering Problems 4 3 1 Velocity Steering 4 3 2 Max Energy Orbit Transfer 4 3 3 Min Time Orbit Transfer References Index **Proceedings of the 44th Annual** American Astronautical Society Guidance, Navigation, and Control Conference, 2022 Matt Sandnas, David B. Spencer, 2024-03-30 This conference attracts GN C specialists from across the globe The 2022 Conference was the 44th Annual GN C conference with more than 230 attendees from six different countries with 44 companies and 28 universities represented The conference presented more than 100 presentations and 16 posters across 18 topics. This year the planning committee wanted to continue a focus on networking and collaboration hoping to inspire innovation through the intersection of diverse ideas These proceedings present the relevant topics of the day while keeping our more popular and well attended sessions as cornerstones from year to year Several new topics including Autonomous Control of Multiple Vehicles and Results and Experiences from OSIRIS REx were directly influenced by advancements in our industry In the end the 44th Annual GN C conference became a timely reflection of the current state of the GN C ins the space industry The annual American Astronautical Society Rocky Mountain Guidance Navigation and Control GN C Conference began 1977 as an informal exchange of ideas and reports of achievements among guidance and control specialists local to the Colorado area Bud Gates Don Parsons and Bob Culp organized the first conference and began the annual series of meetings the following winter In March 1978 the First Annual Rocky Mountain Guidance and Control Conference met at Keystone Colorado It met there for eighteen years moving to Breckenridge in 1996 where it has been for over 25 years The Sequential Quadratic

Hamiltonian Method Alfio Borzì, 2023-05-26 The sequential guadratic hamiltonian SOH method is a novel numerical optimization procedure for solving optimal control problems governed by differential models It is based on the characterisation of optimal controls in the framework of the Pontryagin maximum principle PMP The SOH method is a powerful computational methodology that is capable of development in many directions The Sequential Quadratic Hamiltonian Method Solving Optimal Control Problems discusses its analysis and use in solving nonsmooth ODE control problems relaxed ODE control problems stochastic control problems mixed integer control problems PDE control problems inverse PDE problems differential Nash game problems and problems related to residual neural networks This book may serve as a textbook for undergraduate and graduate students and as an introduction for researchers in sciences and engineering who intend to further develop the SQH method or wish to use it as a numerical tool for solving challenging optimal control problems and for investigating the Pontryagin maximum principle on new optimisation problems Features Provides insight into mathematical and computational issues concerning optimal control problems while discussing many differential models of interest in different disciplines Suitable for undergraduate and graduate students and as an introduction for researchers in sciences and engineering Accompanied by codes which allow the reader to apply the SQH method to solve many different optimal control and optimisation problems Mathematical Modeling for Environmental Management Sajib Mandal, Md Haider Ali Biswas, Md Sirajul Islam, 2025-01-16 This book investigates the potential impacts of global warming and rapid GHG emissions from artificial sources on coastal and marine ecosystems and introduces effective strategies to improve coastal and marine ecosystems by mitigating GHG emissions and concentrations Therefore this book develops four novel mathematical models to investigate the potential impacts on coastal and marine ecosystems and two novel optimal control problems to mitigate the potential impacts and improve coastal and marine ecosystems by reducing GHG emissions and concentrations All models are extensively validated by theoretical analysis and numerical simulations The main objective of this book is to be aware of the adverse effects of rapid GHG emissions and global warming on the environment and all life on earth to reveal how to maintain a healthy environment for all life and to save our beautiful planet from ecological deserts The book discloses applications of mathematical modeling for environmental management in environmental science and applied mathematics It provides new concepts and methods for scientists who study and develop mathematical modeling and environmental science and researchers who apply them to solve real life problems Primer on Optimal Control Theory Jason L. Speyer, David H. Jacobson, 2010-05-13 A rigorous introduction to optimal control theory which will enable engineers and scientists to put the theory into practice **Optimal Control with Aerospace Applications** James M Longuski, José J. Guzmán, John E. Prussing, 2013-11-04 Want to know not just what makes rockets go up but how to do it optimally Optimal control theory has become such an important field in aerospace engineering that no graduate student or practicing engineer can afford to be without a working knowledge of it This is the first book that begins

from scratch to teach the reader the basic principles of the calculus of variations develop the necessary conditions step by step and introduce the elementary computational techniques of optimal control This book with problems and an online solution manual provides the graduate level reader with enough introductory knowledge so that he or she can not only read the literature and study the next level textbook but can also apply the theory to find optimal solutions in practice No more is needed than the usual background of an undergraduate engineering science or mathematics program namely calculus differential equations and numerical integration Although finding optimal solutions for these problems is a complex process involving the calculus of variations the authors carefully lay out step by step the most important theorems and concepts Numerous examples are worked to demonstrate how to apply the theories to everything from classical problems e.g. crossing a river in minimum time to engineering problems e q minimum fuel launch of a satellite Throughout the book use is made of the time optimal launch of a satellite into orbit as an important case study with detailed analysis of two examples launch from the Moon and launch from Earth For launching into the field of optimal solutions look no further **Optimal Control of a Double Integrator** Arturo Locatelli, 2016-07-26 This book provides an introductory yet rigorous treatment of Pontryagin s Maximum Principle and its application to optimal control problems when simple and complex constraints act on state and control variables the two classes of variable in such problems The achievements resulting from first order variational methods are illustrated with reference to a large number of problems that almost universally relate to a particular second order linear and time invariant dynamical system referred to as the double integrator The book is ideal for students who have some knowledge of the basics of system and control theory and possess the calculus background typically taught in undergraduate curricula in engineering Optimal control theory of which the Maximum Principle must be considered a cornerstone has been very popular ever since the late 1950s However the possibly excessive initial enthusiasm engendered by its perceived capability to solve any kind of problem gave way to its equally unjustified rejection when it came to be considered as a purely abstract concept with no real utility In recent years it has been recognized that the truth lies somewhere between these two extremes and optimal control has found its appropriate yet limited place within any curriculum in which system and control theory plays a significant role **Geometry of Submanifolds and Homogeneous Spaces** Andreas Arvanitoyeorgos, George Kaimakamis, 2020-01-03 The present Special Issue of Symmetry is devoted to two important areas of global Riemannian geometry namely submanifold theory and the geometry of Lie groups and homogeneous spaces Submanifold theory originated from the classical geometry of curves and surfaces Homogeneous spaces are manifolds that admit a transitive Lie group action historically related to F Klein's Erlangen Program and S Lie's idea to use continuous symmetries in studying differential equations In this Special Issue we provide a collection of papers that not only reflect some of the latest advancements in both areas but also highlight relations between them and the use of common techniques Applications to other areas of mathematics are also considered Advanced Trajectory Optimization, Guidance

and Control Strategies for Aerospace Vehicles Runqi Chai, Kaiyuan Chen, Lingguo Cui, Senchun Chai, Gokhan Inalhan, Antonios Tsourdos, 2023-09-27 This book focuses on the design and application of advanced trajectory optimization and guidance and control G C techniques for aerospace vehicles Part I of the book focuses on the introduction of constrained aerospace vehicle trajectory optimization problems with particular emphasis on the design of high fidelity trajectory optimization methods heuristic optimization based strategies and fast convexification based algorithms In Part II various optimization theory artificial intelligence AI based methods are constructed and presented including dynamic programming based methods model predictive control based methods and deep neural network based algorithms Key aspects of the application of these approaches such as their main advantages and inherent challenges are detailed and discussed Some practical implementation considerations are then summarized together with a number of future research topics. The comprehensive and systematic treatment of practical issues in aerospace trajectory optimization and guidance and control problems is one of the main features of the book which is particularly suitable for readers interested in learning practical solutions in aerospace trajectory optimization and guidance and control The book is useful to researchers engineers and graduate students in the fields of G C systems engineering optimization applied optimal control theory etc A Primer on the Calculus of Variations and Optimal Control Theory Mike Mesterton-Gibbons, 2009 The calculus of variations is used to find functions that optimize quantities expressed in terms of integrals Optimal control theory seeks to find functions that minimize cost integrals for systems described by differential equations This book is an introduction to both the classical theory of the calculus of variations and the more modern developments of optimal control theory from the perspective of an applied mathematician It focuses on understanding concepts and how to apply them The range of potential applications is broad the calculus of variations and optimal control theory have been widely used in numerous ways in biology criminology economics engineering finance management science and physics Applications described in this book include cancer chemotherapy navigational control and renewable resource harvesting The prerequisites for the book are modest the standard calculus sequence a first course on ordinary differential equations and some facility with the use of mathematical software It is suitable for an undergraduate or beginning graduate course or for self study It provides excellent preparation for more advanced books and courses on the calculus of variations and optimal control theory Advanced Motion Control and Navigation of Robots in Extreme Environments Allahyar Montazeri, Nargess Sadeghzadeh-Nokhodberiz, Khoshnam Shojaei, Kaspar Althoefer, 2024-11-20 Advances in robotics and autonomous systems have opened new horizons for the scientists by creating new opportunities to explore extreme environments that would previously not have been possible For example robots that are deployed to study environmental processes such remote volcanos monitor the climate variables under the adverse weather conditions understand underground mines and explore deep oceans which are all inaccessible or hazardous for the human Industrial applications can also often be situated in extreme environments such as offshore oil and

gas and nuclear industries In such applications the autonomous robot is expected to complete tasks such as repair and maintenance exploration reconnaissance inspection and transportation which is either done in isolation or as a team of cooperative robots. Due to the harsh and severe conditions of such environments designing an advanced robotic system that can endure them is a challenging task The robot needs to cope with the time varying restricted uncertain and unstructured nature of the environment to achieve the planning and execution of the tasks This in turn demands development of advanced robust and adaptive motion control and navigation algorithms along with machine learning and deep learning algorithms with high cognitive capability for the robot to perceive the surrounding environment effectively. The use of both single and multi robot platforms can be advantageous depending on the specific application and environment MATEMATIKA Meksianis Z. Ndii,2022-02-10 Buku Pemodelan Matematika ini berisi pengantar mengenai teori teori yang digunakan dalam pemodelan matematika dan aplikasinya Buku ini dilengkapi dengan contoh contoh yang memudahkan pembaca untuk dapat memahami teori yang dibahas Materi yang dibahas dalam buku ini adalah pengantar pemodelan matematika persamaan beda persamaan diferensial analisis sistem nonlinear kontrol optimal juga metode numerik Beberapa materi dilengkapi dengan program MATLAB yang dapat dijadikan referensi oleh pembaca untuk dapat melakukan penyelesaian numerik menggunakan metode yang dibahas Beberapa contoh yang dipaparkan dalam buku ini antara lain masalah penyebaran penyakit dan masalah ekologi Buku ini sangat tepat untuk mereka yang ingin belajar pemodelan matematika baik dari tingkat dasar maupun tingkat lanjut Buku ini juga dapat menjadi pegangan bagi mereka yang sedang melakukan penelitian terkait pemodelan matematika Advances in Statistical Methodologies and Their Application to Real Problems Tsukasa Hokimoto, 2017-04-26 In recent years statistical techniques and methods for data analysis have advanced significantly in a wide range of research areas These developments enable researchers to analyze increasingly large datasets with more flexibility and also more accurately estimate and evaluate the phenomena they study. We recognize the value of recent advances in data analysis techniques in many different research fields However we also note that awareness of these different statistical and probabilistic approaches may vary owing to differences in the datasets typical of different research fields This book provides a cross disciplinary forum for exploring the variety of new data analysis techniques emerging from different fields 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 Design of Trajectory Optimization Approach for Space Maneuver Vehicle Skip Entry Problems Rungi Chai, Al Savvaris, Antonios Tsourdos, Senchun Chai, 2019-07-30 This book explores the design of optimal trajectories for space maneuver vehicles SMVs using optimal control based techniques It begins with a comprehensive introduction to and overview of three main approaches to trajectory optimization and subsequently focuses on the design of a novel hybrid optimization strategy that combines an initial guess generator with an improved gradient based inner optimizer Further it highlights the development of multi objective spacecraft trajectory optimization problems with a particular focus on multi objective transcription methods and multi objective evolutionary algorithms In its final sections the book studies spacecraft flight scenarios with noise perturbed dynamics and probabilistic constraints and designs and validates new chance constrained optimal control frameworks The comprehensive and systematic treatment of practical issues in spacecraft trajectory optimization is one of the book s major features making it particularly suited for readers who are seeking practical solutions in spacecraft trajectory optimization It offers a valuable asset for researchers engineers and graduate students in GNC systems engineering optimization applied optimal control theory etc Analytical Methods of Optimization D. F. Lawden, 2012-05-04 Suitable for advanced undergraduates and graduate students this text surveys the classical theory of the calculus of variations It takes the approach most appropriate for applications to problems of optimizing the behavior of engineering systems Two of these problem areas have strongly influenced this presentation the design of the control systems and the choice of rocket trajectories to be followed by terrestrial and extraterrestrial vehicles Topics include static systems control systems additional constraints the Hamilton Jacobi equation and the accessory optimization problem Prerequisites include a course in the analysis of functions of many real variables and a familiarity with the elementary theory of ordinary differential equations especially linear equations Emphasis throughout the text is placed upon methods and principles which are illustrated by worked problems and sets of exercises Solutions to the exercises are available from the publisher upon request Predictive Control for Spacecraft Rendezvous Afonso Botelho, Baltazar Parreira, Paulo N. Rosa, João Miranda Lemos, 2021-06-24 This brief addresses the design of model predictive control algorithms for performing space rendezvous manoeuvres It consolidates developments within guidance and control algorithms with the aim of improving the efficiency safety and autonomy of these manoeuvres The brief presents several applications of model predictive control to rendezvous manoeuvres including Ankersen zero order hold particular solution1 which provides a realistic thrust profile It offers new approaches for rendezvous manoeuvres in elliptical orbits formulating obstacle avoidance constraints passive safety constraints and robustness techniques It also compares finite horizon and variable horizon formulations for model predictive control in the context of performance and computational complexity Predictive Control for Spacecraft Rendezvous is accessible to academics and students new to the topics of orbital rendezvous and model predictive control but also presents compelling subject matter for researchers and professionals in the

aerospace industry **Optimal Control of a Double Integrator** Arturo Locatelli,2017 **Spaceflight Mechanics 2005**David A. Vallado, Michael J. Gabor, Prasun N. Desai,2005 <u>Primer on Optimal Control Theory</u> Jason L. Speyer, David H. Jacobson, 2010-01-01 The performance of a process for example how an aircraft consumes fuel can be enhanced when the most effective controls and operating points for the process are determined This holds true for many physical economic biomedical manufacturing and engineering processes whose behavior can often be influenced by altering certain parameters or controls to optimize some desired property or output

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