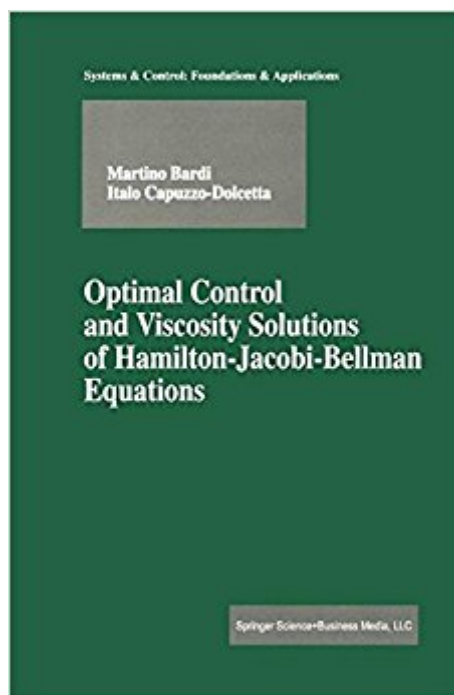




Ebook Directory
the best source of ebook

The book was found

Optimal Control And Viscosity Solutions Of Hamilton-Jacobi-Bellman Equations (Modern Birkhäuser Classics)



Synopsis

This softcover book is a self-contained account of the theory of viscosity solutions for first-order partial differential equations of Hamilton–Jacobi type and its interplay with Bellman’s dynamic programming approach to optimal control and differential games. It will be of interest to scientists involved in the theory of optimal control of deterministic linear and nonlinear systems. The work may be used by graduate students and researchers in control theory both as an introductory textbook and as an up-to-date reference book.

Book Information

Series: Modern Birkhäuser Classics

Paperback: 574 pages

Publisher: Birkhäuser (January 11, 2008)

Language: English

ISBN-10: 0817647546

ISBN-13: 978-0817647544

Product Dimensions: 6.1 x 1.4 x 9.2 inches

Shipping Weight: 2.2 pounds (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #808,506 in Books (See Top 100 in Books) #124 in Books > Science & Math > Mathematics > Applied > Linear Programming #227 in Books > Science & Math > Physics > System Theory #469 in Books > Science & Math > Mathematics > Applied > Differential Equations

Customer Reviews

"The exposition is self-contained, clearly written and mathematically precise. The exercises and open problems will stimulate research in the field. The rich bibliography (over 530 titles) and the historical notes provide a useful guide to the area. The book may be used by graduate students and researchers in control theory both as an introductory textbook, and as an up-to-date reference book." •Mathematical Reviews "The work is self-contained and is written in an accessible style with discussions of difficult questions on simplified model problems, with useful sections of bibliographical and historical notes and rich sets of proposed exercises at the end of each section. It may be easily used for graduate courses on various topics in control theory. We recommend it to both students and researchers interested in this area of applied mathematics." •Revue Roumaine de Mathématiques Pures et Appliquées "The minimal mathematical background...the

detailed and clear proofs, the elegant style of presentation, and the sets of proposed exercises at the end of each section recommend this book, in the first place, as a lecture course for graduate students and as a manual for beginners in the field. However, this status is largely extended by the presence of many advanced topics and results by the fairly comprehensive and up-to-date bibliography and, particularly, by the very pertinent historical and bibliographical comments at the end of each chapter. In my opinion, this book is yet another remarkable outcome of the brilliant Italian School of Mathematics."

•Zentralblatt MATH "The book is based on some lecture notes taught by the authors at several universities...and selected parts of it can be used for graduate courses in optimal control. But it can be also used as a reference text for researchers (mathematicians and engineers)... In writing this book, the authors lend a great service to the mathematical community providing an accessible and rigorous treatment of a difficult subject."

•Acta Applicandae Mathematicae "The book originated from the lecture notes of courses taught by the authors, which is reflected in the style of presentation. Each chapter is enriched with a section of bibliographical and historical notes. The book can be recommended to specialists in PDEs, control theory, differential games, and related topics."

•Mathematica Bohemica "As an outgrowth of lecture notes, this monograph purports to introduce and pursue the concept of viscosity solutions of the Hamilton-Jacobi-Bellman equations. It does so requiring but a relative modicum of mathematical knowledge... The book is written in a largely self-contained manner. In addition to bibliographical notes, exercises are provided as well."

•Monatshefte für Mathematik "With an excellent printing and clear structure (including an extensive subject and symbol registry) the book offers a deep insight into the praxis and theory of optimal control for the mathematically skilled reader. All sections close with suggestions for exercises exciting to self control and active collaboration. Finally, with more than 500 cited references, an overview on the history and the main works of this modern mathematical discipline is given."

•ZAA

This book is a self-contained account of the theory of viscosity solutions for first-order partial differential equations of Hamilton-Jacobi type and its interplay with Bellman's dynamic programming approach to optimal control and differential games, as it developed after the beginning of the 1980s with the pioneering work of M. Crandall and P.L. Lions. The book will be of interest to scientists involved in the theory of optimal control of deterministic linear and nonlinear systems. In particular, it will appeal to system theorists wishing to learn about a mathematical theory providing a correct framework for the classical method of dynamic programming as well as mathematicians interested in new methods for first-order nonlinear PDEs. The work may be used by graduate

students and researchers in control theory both as an introductory textbook and as an up-to-date reference book. "The exposition is self-contained, clearly written and mathematically precise. The exercises and open problems will stimulate research in the field. The rich bibliography (over 530 titles) and the historical notes provide a useful guide to the area."

• Mathematical Reviews

"With an excellent printing and clear structure (including an extensive subject and symbol registry) the book offers a deep insight into the praxis and theory of optimal control for the mathematically skilled reader. All sections close with suggestions for exercises. Finally, with more than 500 cited references, an overview on the history and the main works of this modern mathematical discipline is given."

• ZAA "The minimal mathematical background...the detailed and clear proofs, the elegant style of presentation, and the sets of proposed exercises at the end of each section recommend this book, in the first place, as a lecture course for graduate students and as a manual for beginners in the field. However, this status is largely extended by the presence of many advanced topics and results by the fairly comprehensive and up-to-date bibliography and, particularly, by the very pertinent historical and bibliographical comments at the end of each chapter. In my opinion, this book is yet another remarkable outcome of the brilliant Italian School of Mathematics."

• Zentralblatt MATH "The book is based on some lecture notes taught by the authors at several universities...and selected parts of it can be used for graduate courses in optimal control. But it can be also used as a reference text for researchers (mathematicians and engineers)...In writing this book, the authors lend a great service to the mathematical community providing an accessible and rigorous treatment of a difficult subject."

• Acta Applicandae Mathematicae

[Download to continue reading...](#)

Optimal Control and Viscosity Solutions of Hamilton-Jacobi-Bellman Equations (Modern Birkhäuser Classics) Vector Bundles on Complex Projective Spaces: With an Appendix by S. I. Gelfand (Modern Birkhäuser Classics) The Non-Euclidean Revolution (Modern Birkhäuser Classics) The Mathematical Experience, Study Edition (Modern Birkhäuser Classics) Windows 10: The Ultimate 2017 Updated User Guide to Microsoft Windows 10 (2017 updated user guide, tips and tricks, user manual, user guide, Windows 10) Fish Vaccines (Birkhäuser Advances in Infectious Diseases) How to Install Kodi on Firestick: The Ultimate User Guide How to Install Kodi on Fire Stick (the 2017 updated user guide, tips and tricks, home ... (user guides, fire stick,) Echo: Echo Advanced User Guide (2017 Updated) : Step-by-Step Instructions to Enrich your Smart Life (Echo User Manual, Alexa User Guide, Echo Dot, Echo Tap) Echo Dot: Echo Dot User Manual: From Newbie to Expert in One Hour: Echo Dot 2nd Generation User Guide: (Echo, Dot, Echo Dot,

... Manual, Alexa, User Manual, Echo Dot ebook) Student's Solutions Manual for Fundamentals of Differential Equations 8e and Fundamentals of Differential Equations and Boundary Value Problems 6e Student Solutions Manual to accompany Boyce Elementary Differential Equations 10e & Elementary Differential Equations with Boundary Value Problems 10e The Mathematical Theory of Non-uniform Gases: An Account of the Kinetic Theory of Viscosity, Thermal Conduction and Diffusion in Gases (Cambridge Mathematical Library) The Hamilton Cookbook: Cooking, Eating, and Entertaining in Hamilton's World Hamilton Blank Sheet Music Notebook: 8" x 10" - Blank Alexander Hamilton Revolution Musicians Blank Sheet Music Notebook- 100 Pages -12 Stave Manuscript Paper - (Durable Cover) The Memoirs of Sherlock Holmes: A Complete and Unabridged Reading by Derek Jacobi Lectures on Riemann Surfaces: Jacobi Varieties (Princeton Legacy Library) Transformations Of Coordinates, Vectors, Matrices And Tensors Part I: LAGRANGE'S EQUATIONS, HAMILTON'S EQUATIONS, SPECIAL THEORY OF RELATIVITY AND CALCULUS ... Mathematics From 0 And 1 Book 16) Numerical Simulation and Optimal Control in Plasma Physics: With Applications to Tokamaks (Modern Applied Mathematics Series) Differential Equations and Boundary Value Problems: Computing and Modeling (5th Edition) (Edwards/Penney/Calvis Differential Equations) [Differential Equations, Dynamical Systems, and an Introduction to Chaos [DIFFERENTIAL EQUATIONS, DYNAMICAL SYSTEMS, AND AN INTRODUCTION TO CHAOS BY Hirsch, Morris W. (Author) Mar-26-2012] By Hirsch, Morris W. (Author) [2012) [Paperback]

[Contact Us](#)

[DMCA](#)

[Privacy](#)

[FAQ & Help](#)