

Second Edition

A Primer on Pontryagin's Principle in Optimal Control



I. MICHAEL ROSS

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Arturo Locatelli



A Primer On Pontryagin's 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 in 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 Borzi, 2023-05-26 The sequential quadratic hamiltonian SQH 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 SQH 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 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 g 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 **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 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.

Optimal Control Stewart Johnson, 2025-10-07 Optimal control theory concerns the study of dynamical systems where one operates a control parameter with the goal of optimizing a given payoff function. This textbook provides an accessible, example-led approach to the subject. The text focuses on systems modeled by differential equations with applications drawn from a wide range of topics including engineering, economics, finance, and game theory. Each topic is complemented by carefully prepared exercises to enhance understanding. The book begins with introductory chapters giving an overview of the subject and covering the necessary optimization techniques from calculus. After this, Pontryagin's method is developed for control problems on one-dimensional state spaces, culminating in the study of linear quadratic systems. The core material is rounded out by the consideration of higher

dimensional systems The text concludes with more advanced topics such as bang bang controls and differential game theory A final chapter examines the calculus of variations giving a brief overview of the Euler Lagrange theory and general isoperimetric problems Designed for undergraduates in mathematics physics or economics Optimal Control Theory can be used in a structured course or for self study The treatment is highly accessible and only requires a familiarity with multivariable calculus differential equations and basic matrix algebra

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

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

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Table of Contents A Primer On Pontryagins Principle In Optimal Control Second Edition

1. Understanding the eBook A Primer On Pontryagins Principle In Optimal Control Second Edition
 - The Rise of Digital Reading A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Advantages of eBooks Over Traditional Books
2. Identifying A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an A Primer On Pontryagins Principle In Optimal Control Second Edition
 - User-Friendly Interface

4. Exploring eBook Recommendations from A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Personalized Recommendations
 - A Primer On Pontryagins Principle In Optimal Control Second Edition User Reviews and Ratings
 - A Primer On Pontryagins Principle In Optimal Control Second Edition and Bestseller Lists
5. Accessing A Primer On Pontryagins Principle In Optimal Control Second Edition Free and Paid eBooks
 - A Primer On Pontryagins Principle In Optimal Control Second Edition Public Domain eBooks
 - A Primer On Pontryagins Principle In Optimal Control Second Edition eBook Subscription Services
 - A Primer On Pontryagins Principle In Optimal Control Second Edition Budget-Friendly Options
6. Navigating A Primer On Pontryagins Principle In Optimal Control Second Edition eBook Formats
 - ePub, PDF, MOBI, and More
 - A Primer On Pontryagins Principle In Optimal Control Second Edition Compatibility with Devices
 - A Primer On Pontryagins Principle In Optimal Control Second Edition Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Highlighting and Note-Taking A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Interactive Elements A Primer On Pontryagins Principle In Optimal Control Second Edition
8. Staying Engaged with A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers A Primer On Pontryagins Principle In Optimal Control Second Edition
9. Balancing eBooks and Physical Books A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection A Primer On Pontryagins Principle In Optimal Control Second Edition
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Setting Reading Goals A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Fact-Checking eBook Content of A Primer On Pontryagins Principle In Optimal Control Second Edition
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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