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Optimal Control Problem Example

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The theory of optimal control is concerned

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Engineering with operating a dynamic system at minimum cost. The case where the system dynamics are described by a set of linear differential equations and the cost is described by a quadratic function is called the LQ problem. One of the main results in the theory is that the solution is provided by the linear-quadratic regulator, a feedback controller whose equations are given below. The LQR is an important part of the solution to the LQG problem. Like the ...

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Linear-Quadratic Optimal Control in Maximal Coordinates Jan Bru"digam, Zachary Manchester Abstract-The Linear-quadratic regulator (LQR) is an efficient control method for linear and linearized systems. Typically, LQR is

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implemented in minimal coordinates (also called generalized or “joint” coordinates). However, recent research suggests that

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Optimal Control: Linear Quadratic Methods by B.D.O. Anderson, J.B. Moore. Publisher: Prentice-Hall 1989. ISBN/ASIN: 0486457664. Number of pages: 394. Description: Numerous examples highlight this treatment of the use of linear quadratic Gaussian methods for control system design. It explores linear optimal control theory from an engineering

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Engineering viewpoint, with illustrations of practical applications.

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LQ control refers to a problem in which a linear plant is to be controlled such as to minimize a quadratic cost. The following two examples help in elucidating about the problem to consider as well as the type of applications it might help solving. Example 1.1

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Optimal control is an extension of the calculus of variations, and is a mathematical optimization method for deriving control policies. The method is largely due to the work of Lev Pontryagin and Richard Bellman in the 1950s, after contributions to calculus of variations by Edward J. McShane.

~~Optimal control - Wikipedia~~

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1990. Abstract. No abstract available. Cited By. Ornelas Tellez F, Alanis A, Rios J and Graff M (2018) Reduced-order Observer for State-dependent Coefficient Factorized Nonlinear Systems, Asian Journal of Control, 21:3, (1216-1227), Online publication date: 22-May-2019.

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Optimal Control. : Brian D. O. Anderson, John B. Moore. Courier Corporation, Feb 27, 2007 - Technology & Engineering - 448 pages. 0



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2 optimal control problems, including the linear quadratic regulator (LQR) in Sec. 3.2 and Kalman filters in Sec. 3.3. These problems are chosen because of their simplicity, ubiquitous application, well-defined quadratic cost-functions, and the existence of known optimal solutions. Next, linear quadratic Gaussian (LQG) control is in-

~~Chapter 3 Methods of linear control theory~~

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A linear-quadratic (LQ, for short) optimal control problem is considered for mean-field stochastic differential equations with constant coefficients in an infinite horizon. The stabilizability of the control system is studied followed by the discussion of the well-posedness of the LQ problem.

~~A linear quadratic optimal control problem for mean field ...~~

Linear controllers are achieved by working with quadratic performance indices. These are quadratic in the control and regulation/tracking error variables. Such

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Engineering methods that achieve linear optimal control are termed Linear Quadratic (LQ) methods. Of course, one may well ask: why linear optimal control, as opposed simply to optimal control?

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