

Optimal Programs

Maciej M. Sys?o,Narsingh Deo,Janusz S. Kowalik

Optimal Interprocedural Program Optimization Jens Knoop,2003-06-26 Starting from the intraprocedural basic case, this monograph focuses on interprocedural optimization. It emphasizes the analogies and essential differences between intraprocedural and interprocedural optimization, and offers cookbook style support for constructing the underlying algorithms. It is aimed at compiler constructors and researchers interested in the systematic transfer of intraprocedural optimizations to the interprocedural setting, as well as students seeking a gentle introduction to the field.

Handbook on Optimal Growth 1 Rose-Anne Dana,Cuong Van,Tapan Mitra,Kazuo Nishimura,2006-07-01 The problem of efficient or optimal allocation of resources is a fundamental concern of economic analysis. This book provides surveys of significant results of the theory of optimal growth, as well as the techniques of dynamic optimization theory on which they are based. Armed with the results and methods of this theory, a researcher will be in an advantageous position to apply these versatile methods of analysis to new issues in the area of dynamic economics.

Dynamic Programming and Optimal Control Dimitri Bertsekas, 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 The electronic version of the book includes 29 theoretical problems, with high-quality solutions, which enhance the range of coverage of the book.

Optimal Control from Theory to Computer Programs Viorel Arnăutu,Pekka Neittaanmäki,2013-04-17 The aim of this book is to present the mathematical theory and the know-how to make computer programs for the numerical approximation of Optimal Control of PDE's. The computer programs are presented in a straightforward generic language. As a consequence they are well structured, clearly explained and can be translated easily into any high level programming language. Applications and corresponding numerical tests are also given and discussed. To our knowledge, this is the first book to put together mathematics and computer programs for Optimal Control in order to bridge the gap between mathematical abstract algorithms and concrete numerical ones. The text is addressed to students and graduates in Mathematics, Mechanics, Applied Mathematics, Numerical Software, Information Technology and Engineering. It can also be used for Master and Ph.D. programs.

Practical Methods for Optimal Control Using Nonlinear Programming, Third Edition John T. Betts,2020-07-09 How do you fly an airplane from one point to another as fast as possible? What is the best way to administer a vaccine to fight the harmful effects of

disease? What is the most efficient way to produce a chemical substance? This book presents practical methods for solving real optimal control problems such as these. *Practical Methods for Optimal Control Using Nonlinear Programming, Third Edition* focuses on the direct transcription method for optimal control. It features a summary of relevant material in constrained optimization, including nonlinear programming; discretization techniques appropriate for ordinary differential equations and differential-algebraic equations; and several examples and descriptions of computational algorithm formulations that implement this discretize-then-optimize strategy. The third edition has been thoroughly updated and includes new material on implicit Runge-Kutta discretization techniques, new chapters on partial differential equations and delay equations, and more than 70 test problems and open source FORTRAN code for all of the problems. This book will be valuable for academic and industrial research and development in optimal control theory and applications. It is appropriate as a primary or supplementary text for advanced undergraduate and graduate students.

Optimization and Optimal Control in Automotive Systems Harald Waschl, Ilya Kolmanovsky, Maarten Steinbuch, Luigi del Re, 2014-03-20 This book demonstrates the use of the optimization techniques that are becoming essential to meet the increasing stringency and variety of requirements for automotive systems. It shows the reader how to move away from earlier approaches, based on some degree of heuristics, to the use of more and more common systematic methods. Even systematic methods can be developed and applied in a large number of forms so the text collects contributions from across the theory, methods and real-world automotive applications of optimization. Greater fuel economy, significant reductions in permissible emissions, new drivability requirements and the generally increasing complexity of automotive systems are among the criteria that the contributing authors set themselves to meet. In many cases multiple and often conflicting requirements give rise to multi-objective constrained optimization problems which are also considered. Some of these problems fall into the domain of the traditional multi-disciplinary optimization applied to system, sub-system or component design parameters and is performed based on system models; others require applications of optimization directly to experimental systems to determine either optimal calibration or the optimal control trajectory/control law. *Optimization and Optimal Control in Automotive Systems* reflects the state-of-the-art in and promotes a comprehensive approach to optimization in automotive systems by addressing its different facets, by discussing basic methods and showing practical approaches and specific applications of optimization to design and control problems for automotive systems. The book will be of interest both to academic researchers, either studying optimization or who have links with the automotive industry and to industrially-based engineers and automotive designers.

Constrained Optimal Control of Linear and Hybrid Systems Francesco Borrelli, 2003-09-04 Many practical control problems are dominated by characteristics such as state, input and operational constraints, alternations between different operating regimes, and the interaction of continuous-time and discrete event systems. At present no methodology is available to design controllers in a systematic manner for such systems. This book introduces a new design theory for controllers for such constrained and switching dynamical systems and leads to algorithms that systematically solve control synthesis problems. The first part is a self-contained introduction to multiparametric programming, which is the main technique used to study and compute state feedback optimal control laws. The book's main objective is to derive properties of the state feedback solution, as well as to obtain algorithms to compute it efficiently. The focus is on constrained linear systems and constrained linear hybrid systems. The applicability of the theory is demonstrated through two experimental case studies: a mechanical laboratory process and a traction control system developed jointly with the Ford Motor Company in Michigan.

Optimal Control Problems Arising in Mathematical Economics Alexander J.

Zaslavski,2022-06-28 This book is devoted to the study of two large classes of discrete-time optimal control problems arising in mathematical economics. Nonautonomous optimal control problems of the first class are determined by a sequence of objective functions and sequence of constraint maps. They correspond to a general model of economic growth. We are interested in turnpike properties of approximate solutions and in the stability of the turnpike phenomenon under small perturbations of objective functions and constraint maps. The second class of autonomous optimal control problems corresponds to another general class of models of economic dynamics which includes the Robinson-Solow-Srinivasan model as a particular case. In Chap. 1 we discuss turnpike properties for a large class of discrete-time optimal control problems studied in the literature and for the Robinson-Solow-Srinivasan model. In Chap. 2 we introduce the first class of optimal control problems and study its turnpike property. This class of problems is also discussed in Chaps. 3-6. In Chap. 3 we study the stability of the turnpike phenomenon under small perturbations of the objective functions. Analogous results for problems with discounting are considered in Chap. 4. In Chap. 5 we study the stability of the turnpike phenomenon under small perturbations of the objective functions and the constraint maps. Analogous results for problems with discounting are established in Chap. 6. The results of Chaps. 5 and 6 are new. The second class of problems is studied in Chaps. 7-9. In Chap. 7 we study the turnpike properties. The stability of the turnpike phenomenon under small perturbations of the objective functions is established in Chap. 8. In Chap. 9 we establish the stability of the turnpike phenomenon under small perturbations of the objective functions and the constraint maps. The results of Chaps. 8 and 9 are new. In Chap. 10 we study optimal control problems related to a model of knowledge-based endogenous economic growth and show the existence of trajectories of unbounded economic growth and provide estimates for the growth rate.

Integer Programming and Combinatorial Optimization Alberto Del Pia,Volker

Kaibel,2023-05-21 This book constitutes the refereed proceedings of the 24th International Conference on Integer Programming and Combinatorial Optimization, IPCO 2023, held in Madison, WI, USA, during June 21-23, 2023. The 33 full papers presented were carefully reviewed and selected from 119 submissions. IPCO is under the auspices of the Mathematical Optimization Society, and it is an important forum for presenting present recent developments in theory, computation, and applications. The scope of IPCO is viewed in a broad sense, to include algorithmic and structural results in integer programming and combinatorial optimization as well as revealing computational studies and novel applications of discrete optimization to practical problems.

Optimal Operation and Control of Power Systems Using an Algebraic

Modelling Language Nnamdi Nwulu,Saheed Lekan Gbadamosi,2021-01-04 This book presents mathematical models of demand-side management programs, together with operational and control problems for power and renewable energy systems. It reflects the need for optimal operation and control of today's electricity grid at both the supply and demand spectrum of the grid. This need is further compounded by the advent of smart grids, which has led to increased customer/consumer participation in power and renewable energy system operations. The book begins by giving an overview of power and renewable energy systems, demand-side management programs and algebraic modeling languages. The overview includes detailed consideration of appliance scheduling algorithms, price elasticity matrices and demand response incentives. Furthermore, the book presents various power system operational and control mathematical formulations, incorporating demand-side management programs. The mathematical formulations developed are modeled and solved using the Advanced Interactive Multidimensional Modeling System (AIMMS) software, which offers a powerful yet simple algebraic modeling language for

solving optimization problems. The book is extremely useful for all power system operators and planners who are concerned with optimal operational procedures for managing today's complex grids, a context in which customers are active participants and can curb/control their demand. The book details how AIMMS can be a useful tool in optimizing power grids and also offers a valuable research aid for students and academics alike.

General Equilibrium, Overlapping Generations Models, and Optimal Growth Theory Truman F. Bewley, 2009-07-01 This book presents an original exposition of general equilibrium theory for advanced undergraduate and graduate-level students of economics. It contains detailed discussions of economic efficiency, competitive equilibrium, the first and second welfare theorems, the Kuhn-Tucker approach to general equilibrium, the Arrow-Debreu model, and rational expectations equilibrium and the permanent income hypothesis. Truman Bewley also treats optimal growth and overlapping generations models as special cases of the general equilibrium model. He uses the model and the first and second welfare theorems to explain the main ideas of insurance, capital theory, growth theory, and social security. It enables him to present a unified approach to portions of macro- as well as microeconomic theory. The book contains problems sets for most chapters.

Computer Aided Optimal Design: Structural and Mechanical Systems Carlos A. Mota Soares, 2012-12-06 This book contains the edited version of lectures and selected papers presented at the NATO ADVANCED STUDY INSTITUTE ON COMPUTER AIDED OPTIMAL DESIGN: Structural and Mechanical Systems, held in Tróia, Portugal, 29th June to 11th July 1986, and organized by CEMUL -Center of Mechanics and Materials of the Technical University of Lisbon. The Institute was attended by 120 participants from 21 countries, including leading scientists and engineers from universities, research institutions and industry, and Ph.D. students. Some participants presented invited and contributed papers during the Institute and almost all participated actively in discussions on scientific aspects during the Institute. The Advanced Study Institute provided a forum for interaction among eminent scientists and engineers from different schools of thought and young researchers. The Institute addressed the foundations and current state of the art of essential techniques related to computer aided optimal design of structural and mechanical systems, namely: Variational and Finite Element Methods in Optimal Design, Numerical Optimization Techniques, Design Sensitivity Analysis, Shape Optimal Design, Adaptive Finite Element Methods in Shape Optimization, CAD Technology, Software Development Techniques, Integrated Computer Aided Design and Knowledge Based Systems. Special topics of growing importance were also presented.

Turnpike Phenomenon and Infinite Horizon Optimal Control Alexander J. Zaslavski, 2014-09-04 This book is devoted to the study of the turnpike phenomenon and describes the existence of solutions for a large variety of infinite horizon optimal control classes of problems. Chapter 1 provides introductory material on turnpike properties. Chapter 2 studies the turnpike phenomenon for discrete-time optimal control problems. The turnpike properties of autonomous problems with extended-value integrands are studied in Chapter 3. Chapter 4 focuses on large classes of infinite horizon optimal control problems without convexity (concavity) assumptions. In Chapter 5, the turnpike results for a class of dynamic discrete-time two-player zero-sum game are proven. This thorough exposition will be very useful for mathematicians working in the fields of optimal control, the calculus of variations, applied functional analysis and infinite horizon optimization. It may also be used as a primary text in a graduate course in optimal control or as supplementary text for a variety of courses in other disciplines. Researchers in other fields such as economics and game theory, where turnpike properties are well known, will also find this work valuable.

Optimal Quadratic Programming Algorithms Zdenek Dostál, 2009-04-03 Quadratic programming (QP) is one advanced mathematical technique that allows for the optimization

of a quadratic function in several variables in the presence of linear constraints. This book presents recently developed algorithms for solving large QP problems and focuses on algorithms which are, in a sense optimal, i.e., they can solve important classes of problems at a cost proportional to the number of unknowns. For each algorithm presented, the book details its classical predecessor, describes its drawbacks, introduces modifications that improve its performance, and demonstrates these improvements through numerical experiments. This self-contained monograph can serve as an introductory text on quadratic programming for graduate students and researchers. Additionally, since the solution of many nonlinear problems can be reduced to the solution of a sequence of QP problems, it can also be used as a convenient introduction to nonlinear programming.

Discrete Optimization Algorithms Maciej M. Sys?o, Narsingh Deo, Janusz S.

Kowalik, 2006-01-01 Rich in publications, the well-established field of discrete optimization nevertheless features relatively few books with ready-to-use computer programs. This book, geared toward upper-level undergraduates and graduate students, addresses that need. In addition, it offers a look at the programs' derivation and performance characteristics. Subjects include linear and integer programming, packing and covering, optimization on networks, and coloring and scheduling. A familiarity with design, analysis, and use of computer algorithms is assumed, along with knowledge of programming in Pascal. The book can be used as a supporting text in discrete optimization courses or as a software handbook, with twenty-six programs that execute the most common algorithms in each topic area. Each chapter is self-contained, allowing readers to browse at will.

Optimal Engineering Design James N. Siddall, 1982-06-22

Optimal Mobile Sensing and Actuation Policies in Cyber-physical Systems

Christophe Tricaud, YangQuan Chen, 2011-10-14 A successful cyber-physical system, a complex interweaving of hardware and software with some part of the physical environment, depends on proper identification of the, often pre-existing, physical element. A bespoke "cyber" part of the system may then be designed from scratch. Optimal Mobile Sensing and Actuation Strategies in Cyber-physical Systems focuses on distributed-parameter systems the dynamics of which can be modelled with partial differential equations. These are very challenging to observe, their states and inputs being distributed throughout a spatial domain. Consequently, systematic approaches to the optimization of sensor location have to be devised for parameter estimation. The text begins by reviewing the field of cyber-physical systems and introducing background notions of distributed parameter systems and optimal observation theory. New research problems are then defined within this framework. Two important problems considered are optimal mobile sensor trajectory planning and the accuracy effects and allocation of remote sensors. These are followed up with a solution to the problem of optimal robust estimation. Actuation policies are then introduced into the framework with the purpose of improving estimation and optimizing the trajectories of both sensors and actuators simultaneously. The large number of illustrations within the text will assist the reader to visualize the application of the methods proposed. A group of similar examples are used throughout the book to help the reader assimilate the material more easily. The monograph concentrates on the use of methods for which a cyber-physical-systems infrastructure is required. The methods are computationally heavy and require mobile sensors and actuators with communications abilities. Application examples cover fields from environmental science to national security so that readers are encouraged to link the ideas of cyber-physical systems with their own research.

Post-Optimal Analysis in Linear Semi-Infinite Optimization Miguel A. Goberna, Marco A.

López, 2014-01-06 Post-Optimal Analysis in Linear Semi-Infinite Optimization examines the following topics in regards to linear semi-infinite optimization: modeling uncertainty, qualitative stability analysis, quantitative stability analysis and sensitivity analysis. Linear

semi-infinite optimization (LSIO) deals with linear optimization problems where the dimension of the decision space or the number of constraints is infinite. The authors compare the post-optimal analysis with alternative approaches to uncertain LSIO problems and provide readers with criteria to choose the best way to model a given uncertain LSIO problem depending on the nature and quality of the data along with the available software. This work also contains open problems which readers will find intriguing and challenging. Post-Optimal Analysis in Linear Semi-Infinite Optimization is aimed toward researchers, graduate and post-graduate students of mathematics interested in optimization, parametric optimization and related topics.

Inverse Problems and Optimal Design in Electricity and Magnetism Pekka Neittaanmäki, M. Rudnicki, A. Savini, 1996-01-11 The impact of optimization methods in electromagnetism has been much less than in mechanical engineering and particularly the solution of inverse problems in structural mechanics. This book addresses this omission: it will serve as a guide to the theory as well as the computer implementation of solutions. It is self-contained covering all the mathematical theory necessary.

Infinite Horizon Optimal Control Dean A. Carlson, Alain Haurie, 2013-06-29 This monograph deals with various classes of deterministic continuous time optimal control problems which are defined over unbounded time intervals. For these problems, the performance criterion is described by an improper integral and it is possible that, when evaluated at a given admissible element, this criterion is unbounded. To cope with this divergence new optimality concepts; referred to here as overtaking, weakly overtaking, agreeable plans, etc. ; have been proposed. The motivation for studying these problems arises primarily from the economic and biological sciences where models of this nature arise quite naturally since no natural bound can be placed on the time horizon when one considers the evolution of the state of a given economy or species. The responsibility for the introduction of this interesting class of problems rests with the economist who first studied them in the modeling of capital accumulation processes. Perhaps the earliest of these was F. Ramsey who, in his seminal work on a theory of saving in 1928, considered a dynamic optimization model defined on an infinite time horizon. Briefly, this problem can be described as a Lagrange problem with unbounded time interval. The advent of modern control theory, particularly the formulation of the famous Maximum Principle of Pontryagin, has had a considerable impact on the treatment of these models as well as optimization theory in general.

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Optimal Programs Introduction

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