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Closed-loop controls for fluids link.springer.com optimal control problems for partial Optimal Control Problems for Partial Differential Equations on Reticulated Domains: Approximation and Asymptotic Analysis (Systems ... Optimal Control Problems for Partial Differential ... Optimal Control of Partial Differential Equations theory gives a necessary and sufficient condition for optimality of a control with respect to a loss function. It is, in general, a nonlinear partial differential equation in the value function, which means its solution is the value function itself. Once this solution is known, it can be used to obtain the optimal control by taking the maximizer of the Hamiltonian involved in the HJB equation. The equation is a result of the theory ... Hamilton-Jacobi-Bellman equation - Wikipedia This book focuses on optimal control problems where the state equation is an elliptic or parabolic partial differential equation. Included are topics such as the existence of optimal solutions, necessary optimality conditions and adjoint equations, Optimal Control of Partial Differential Equations; Theory ... Optimal control of partial differential equations (PDEs) has tremendous applications in engineering and science, such as shape optimization, image processing, uid dynamics, and chemical processes. In this thesis, we develop and analyze several finitely numerical methods for the optimal control problems governed by elliptic PDE, parabolic PDE, NEW COMPUTATIONAL METHODS FOR OPTIMAL CONTROL OF PARTIAL ... With H. Zidani: Optimal control problems with partially polyhedric constraints. SIAM J. Control Optimization 37 (1999), 1726–1741. Preprint; Second order analysis for control constrained optimal control problems of semilinear elliptic systems. Applied Math. Optimization (1998), 38-3, 303-325. Preprint OPTIMAL CONTROL OF PARTIAL DIFFERENTIAL EQUATIONS Then our problem is formulated as a stochastic control problem with partial information. We derive the Hamilton-Jacobi-Bellman equation. We solve this equation to obtain an explicit form of the value function and the optimal strategy for this problem. Moreover, we also introduce the results obtained by the martingale method. An optimal consumption and investment problem with partial ... A Linear-Quadratic Optimal Control Problem of Forward-Backward Stochastic Differential Equations With Partial Information. Abstract: This paper studies a linear-quadratic optimal control problem derived by forward-backward stochastic differential equations, where the drift coefficient of the observation equation is linear with respect to the state , and the observation noise is correlated with the state noise, in the sense that the cross-variation of the state and the observation is nonzero. A Linear-Quadratic Optimal Control Problem of Forward ... Numerical methods for optimal control. Optimal control problems are generally nonlinear and therefore, generally do not have analytic solutions (e.g., like the linear-quadratic optimal control problem). As a result, it is necessary to employ numerical methods to solve optimal control problems. Optimal control - Wikipedia In this dissertation, we investigate optimal control of partial and ordinary differential equations. We prove the existence of an optimal control for which the objective functional is maximized. The goal is to characterize the optimal control in terms of the solution of the optimality system. The optimality system consists Applications of Optimal Control (i) How can we characterize an optimal control mathematically? (ii) How can we construct an optimal control? These turn out to be sometimes subtle problems, as the following collection of examples illustrates. 1.2 EXAMPLES EXAMPLE 1: CONTROL OF PRODUCTION AND CONSUMPTION. Suppose we own, say, a factory whose output we can control. Let us begin to An Introduction to Mathematical Optimal Control Theory ... This dissertation contains three separate optimal control problems involving partial differential equations (PDEs) or ordinary differential equations (ODEs). In each problem, an objective functional representing the goal of the control process is minimized. First, a system of ordinary differential equations which describe the interaction of Human im- Optimal Control Problems in PDE and ODE Systems Abstract. This paper is concerned with an optimal control problem governed by a Kirchhoff-type variational inequality. The existence of multiplicity solutions for the Kirchhoff-type variational inequality is established by using some nonlinear analysis techniques and the variational method, and the existence results of an optimal control for the optimal control problem governed by a Kirchhoff ... An Optimal Control Problem Governed by a Kirchhoff-Type ... A parallel domain decomposition algorithm is considered for solving an optimal control problem governed by a parabolic partial differential equation. Parallel domain decomposition procedures of improved D-D ... The Maximum Principles for Stochastic Recursive Optimal Control Problems Under Partial Information Abstract: A maximum principle for partially observed stochastic recursive optimal
control problems is obtained under the assumption that control domains are not necessarily convex and forward diffusion coefficients do not contain control variables.

The Maximum Principles for Stochastic Recursive Optimal ... 
In this paper we study optimal control problems governed by semilinear parabolic equations where the spatial dimension is two or three. Moreover, we consider pointwise constraints on the control and on the state. We formulate first order necessary and second order sufficient optimality conditions.

SIAM Journal on Control and Optimization
My research draws inspiration from various disciplines of science and is devoted to solving high-dimensional problems arising from scientific computing. In particular, I am interested in large-scale molecular dynamics simulation, quantum many-body problem, high-dimensional stochastic control, numerical methods of partial differential equations.

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LECTURE NOTES: Lecture notes: Version 0.2 for an undergraduate course "An Introduction to Mathematical Optimal Control Theory". Lecture notes for a graduate course "Entropy and Partial Differential Equations"... Survey of applications of PDE methods to Monge-Kantorovich mass transfer problems (an earlier version of which appeared in Current Developments in Mathematics, 1997).

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