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Nonlinear Optimal

Due to the work of Lev Pontryangin and Richard Bellman, optimal control theory was popularized in the 1960s. The aim of this PhD thesis is to enable engineers to find optimal control solutions for nonlinear systems in a less time-consuming and more automatic manner than with previous approaches.

Optimal Control for Nonlinear Systems

Optimal control of nonlinear systems is one of the most active subjects in control theory. One of the main difficulties with classic optimal control theory is that, to determine optimal control for a nonlinear system, the Hamilton-Jacobi-Bellman

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(HJB) partial differential equations (PDEs) have to be solved Bryson & Ho, 1975.

Optimal control of nonlinear systems: a predictive control

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L. Berkovitz and N. Medhin, Nonlinear Optimal Control Theory, Chapman & Hall, CRC Press, 2012. S. Anița, V. Arnăutu, and V. Capasso, An Introduction to Optimal Control Problems in Life Sciences and Economics: From Mathematical Models to Numerical Simulation with MATLAB , Birkhäuser, 2011.

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Stochastic Optimal Control for Nonlinear Markov Jump ...

for optimal control of dynamics with nonlinear drift and state multiplicative noise, but not in the case of control multiplicative Gaussian or the general case of non-Gaussian excitation [13]. The main contribution of our work is the open-loop deterministic optimal control synthesis for systems

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