Applied Optimal Control And Estimation Digital Design And Implementation

Introduction to state-space methods covers feedback control; state-space representation of dynamic systems and dynamics of linear systems; frequency-domain analysis; controllability and observability; shaping the dynamic response; more. 1986 edition.
This best-selling text focuses on the analysis and design of complicated dynamics

systems. CHOICE called it ""a high-level, concise book that could well be used as a reference by engineers, applied mathematicians, and undergraduates. The format is good, the presentation clear, the diagrams instructive, the examples and problems helpful...References and a multiple-choice examination are included.
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 viewpoint, with illustrations of practical applications. Key topics include loop-

recovery techniques, frequency shaping, and controller reduction. Numerous examples and complete solutions. 1990 edition.

A rigorous introduction to the theory and applications of state estimation and association, an important area in aerospace, electronics, and defense industries. Applied state estimation and association is an important area for practicing engineers in aerospace, electronics, and defense industries, used in such tasks as signal processing, tracking, and navigation. This book offers a rigorous introduction to both theory and application of state estimation

and association. It takes a unified approach to problem formulation and solution development that helps students and junior engineers build a sound theoretical foundation for their work and develop skills and tools for practical applications. Chapters 1 through 6 focus on solving the problem of estimation with a single sensor observing a single object, and cover such topics as parameter estimation, state estimation for linear and nonlinear systems, and multiple model estimation algorithms. Chapters 7 through 10 expand the discussion to consider multiple sensors and multiple

objects. The book can be used in a first-year graduate course in control or system engineering or as a reference for professionals. Each chapter ends with problems that will help readers to develop derivation skills that can be applied to new problems and to build computer models that offer a useful set of tools for problem solving. Readers must be familiar with state-variable representation of systems and basic probability theory including random and stochastic processes.

Concepts, Methodologies, and Applications

Geometric Control of Mechanical Systems

Applied Optimal Control and State Estimation
Continuous Time Dynamical Systems
Basic Concepts Illustrated by Software Examples
Estimation and Control of Dynamical Systems

This book is a printed edition of the Special Issue "Optimization in Control Applications" that was published in MCA

A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.
This book provides a broad overview of state-of-the-art research at the intersection of the Koopman operator theory and control theory. It also reviews novel theoretical results obtained and efficient numerical methods developed within

the framework of Koopman operator theory. The contributions discuss the latest findings and techniques in several areas of control theory, including model predictive control, optimal control, observer design, systems identification and structural analysis of controlled systems, addressing both theoretical and numerical aspects and presenting open research directions, as well as detailed numerical schemes and data-driven methods. Each contribution addresses a specific problem. After a brief introduction of the Koopman operator framework, including basic notions and definitions, the book explores numerical methods, such as the dynamic mode decomposition (DMD) algorithm and Arnoldi-based methods, which are used to represent the operator in a finite-dimensional basis and to compute its spectral properties from *data. The main body of the book is divided into three parts: theoretical results and numerical techniques for observer design, synthesis analysis, stability analysis, parameter estimation, and identification; data-driven techniques based on DMD, which extract the spectral properties of the Koopman operator from data for the structural analysis of controlled systems; and Koopman operator techniques with specific applications in systems and control, which range from heat transfer analysis to robot control. A useful reference resource on the Koopman operator theory for control theorists and practitioners, the book is also of interest to graduate students, researchers, and engineers looking for an introduction to a novel and comprehensive approach to systems and control, from pure theory to data-driven* *methods.*

More than a decade ago, world-renowned control systems authority Frank L. Lewis introduced what would become a standard textbook on estimation, under the title Optimal Estimation, used in top universities throughout the world. The time has come for a new edition of this classic text, and Lewis enlisted the aid of two accomplished experts to bring the book completely up to date with the estimation methods driving today's high-performance systems. A Classic Revisited Optimal and Robust Estimation: With an Introduction to Stochastic Control Theory, Second Edition reflects new developments in estimation theory and design techniques. As the title suggests, the major feature of this edition is the inclusion of robust methods. Three new chapters cover the *robust Kalman filter, H-infinity filtering, and H-infinity filtering of discrete-time systems. Modern Tools for Tomorrow's Engineers This text overflows with examples that highlight practical applications of the theory and concepts. Design algorithms appear conveniently in tables, allowing students quick reference, easy implementation into software, and intuitive comparisons for selecting the best algorithm for a given application. In addition, downloadable MATLAB® code allows students to gain hands-on experience with industry-standard software tools for a wide variety of applications. This cutting-edge and highly interactive text makes teaching, and learning, estimation methods easier and more modern than ever.*

Optimal Control and Estimation

Applied Optimal Control
Max-Plus Methods for Nonlinear Control and Estimation
Estimation, Control, and the Discrete Kalman Filter
An Introduction to the Theory and Its Applications
Digital Design & Implementation

This monograph is an introduction to optimal control theory for systems governed by vector ordinary differential equations. It is not intended as a state-of-the-art handbook for researchers. We have tried to keep two types of reader in mind: (1) mathematicians, graduate students, and advanced undergraduates in mathematics who want a concise introduction to a field which contains nontrivial interesting applications of mathematics (for example, weak convergence, convexity, and the theory of ordinary differential equations);

(2) economists, applied scientists, and engineers who want to understand some of the mathematical foundations. of optimal control theory. In general, we have emphasized motivation and explanation, avoiding the "definition-axiom-theorem-proof" approach. We make use of a large number of examples, especially one simple canonical example which we carry through the entire book. In proving theorems, we often just prove the simplest case, then state the more general results which can be proved. Many of the more difficult topics are discussed in the "Notes" sections at the end of chapters and several major proofs are in the Appendices. We feel that a solid understanding of basic facts is best attained by at first avoiding excessive generality. We have not tried to give an exhaustive list of references, preferring to refer the reader to

existing books or papers with extensive bibliographies. References are given by author's name and the year of publication, e.g., Waltman [1974].

The central focus of this book is the control of continuous-time/continuous-space nonlinear systems. Using new techniques that employ the max-plus algebra, the author addresses several classes of nonlinear control problems, including nonlinear optimal control problems and nonlinear robust/H-infinity control and estimation problems. Several numerical techniques are employed, including a max-plus eigenvector approach and an approach that avoids the curse-of-dimensionality. The max-plus-based methods examined in this work belong to an entirely new class of numerical methods for the solution of nonlinear control problems and their associated Hamilton–Jacobi–Bellman (HJB) PDEs; these methods are not equivalent to either of the more commonly used finite element or characteristic approaches. Max-Plus Methods for Nonlinear Control and Estimation will be of interest to applied mathematicians, engineers, and graduate students interested in the control of nonlinear systems through the implementation of recently developed numerical methods.

Model based control has emerged as an important way to improve plant efficiency in the process industries, while meeting processing and operating policy constraints. The reader of Methods of Model Based Process Control will find state of the art reports on model based control technology presented by the world's leading scientists and experts from industry. All the important issues that a model based control system has to address are covered in depth, ranging from dynamic simulation and control-relevant identification to information integration. Specific emerging topics are also covered, such as robust control and nonlinear model predictive control. In addition to critical reviews of recent advances, the reader will find new ideas, industrial applications and views of future needs and challenges. Audience: A reference for graduate-level courses and a comprehensive guide for researchers and industrial control engineers in their exploration of the latest trends in the area. Geared toward advanced undergraduate and graduate engineering students, this text introduces the theory and applications of optimal control. It serves as a bridge to the technical literature, enabling students to evaluate the implications of theoretical control work, and to judge the merits of papers on the subject. Rather than presenting an exhaustive treatise, Optimal Control offers a detailed introduction that fosters careful thinking and disciplined intuition. It develops the basic mathematical background, with a coherent formulation of the control problem and discussions of the necessary conditions for optimality based on the maximum principle of Pontryagin. In-depth examinations cover applications of the theory to minimum time, minimum fuel, and to quadratic criteria problems. The structure, properties, and engineering realizations of several optimal feedback control systems also receive attention. Special features include numerous specific problems, carried through to engineering realization in block diagram form. The text treats almost all current examples of control problems that permit analytic solutions, and its unified approach makes frequent use of geometric ideas to encourage students' intuition.

Parametrizations in Control, Estimation and Filtering Problems: Accuracy Aspects

Methods of Model Based Process Control

Vectors, Matrices, and Least Squares

Practical Methods for Optimal Control Using Nonlinear Programming, Third Edition

State Estimation and Optimal Control with Orthogonal Functions

Deterministic Finite Dimensional Systems

This is the first book on the optimal estimation that places its major emphasis on practical applications, treating the subject more from an engineering than a mathematical orientation. Even so, theoretical and mathematical concepts are introduced and developed sufficiently to make the book a self-contained source of instruction for readers without prior knowledge of the basic principles of the field. The work is the product of the technical staff of The Analytic Sciences Corporation (TASC), an organization whose success has resulted largely from its applications of optimal estimation techniques to a wide variety of real situations involving large-scale systems. Arthur Gelb writes in the Foreword that "It is our intent throughout to provide a simple and interesting picture of the central issues underlying modern estimation theory and practice. Heuristic, rather than theoretically elegant, arguments are used extensively, with emphasis on physical insights and key questions of practical importance." Numerous illustrative examples, many based on actual applications, have been interspersed throughout the text to lead the student to a concrete understanding of the theoretical material. The inclusion of problems with "built-in" answers at the end of each of the nine chapters further enhances the self-study potential of the text. After a brief historical prelude, the book introduces the mathematics underlying random process theory and state-space characterization of linear dynamic systems. The theory and practice of optimal estimation is them presented, including filtering, smoothing, and prediction. Both linear and non-linear systems, and continuous- and discrete-time cases, are covered in considerable detail. New results are described concerning the application of covariance analysis to non-linear systems and the connection between observers and optimal estimators. The final chapters treat such practical and often pivotal issues as suboptimal structure, and computer loading considerations. This book is an outgrowth of a course given by TASC at a number of US Government facilities. Virtually all of the members of the TASC technical staff have, at one time and in one way or another, contributed to the material contained in the work.

This open access Brief introduces the basic principles of control theory in a concise self-study guide. It complements the classic texts by emphasizing the simple conceptual unity of the subject. A novice can quickly see how and why the different parts fit together. The concepts build slowly and naturally one after another, until the reader soon has a view of the whole. Each concept is illustrated by detailed examples and graphics. The full software code for each example is available, providing the basis for experimenting with various assumptions, learning how to write programs for control analysis, and setting the stage for future research projects. The topics focus on robustness, design trade-offs, and optimality. Most of the book develops classical linear theory. The last part of the book considers robustness with respect to nonlinearity and explicitly nonlinear extensions, as well as advanced topics such as adaptive control and model predictive control. New students, as well as scientists from other backgrounds who want a concise and easy-to-grasp coverage of control theory, will benefit from the emphasis on concepts and broad understanding of the various approaches.

Geared primarily to an audience consisting of mathematically advanced undergraduate or beginning graduate students, this text may additionally be used by engineering students interested in a rigorous, prooforiented systems course that goes beyond the classical frequency-domain material and more applied courses. The minimal mathematical background required is a working knowledge of linear algebra and differential equations. The book covers what constitutes the common core of control theory and is unique in its emphasis on foundational aspects. While covering a wide range of topics written in a standard theorem/proof style, it also develops the necessary techniques from scratch. In this second edition, new chapters and sections have been added, dealing with time optimal control of linear systems, variational and numerical approaches to nonlinear control, nonlinear controllability via Lie-algebraic methods, and controllability of recurrent nets and of linear systems with bounded controls.

A NEW EDITION OF THE CLASSIC TEXT ON OPTIMAL CONTROL THEORY As a superb introductory text and an indispensable reference, this new edition of Optimal Control will serve the needs of both the professional engineer and the advanced student in mechanical, electrical, and aerospace engineering. Its coverage encompasses all the fundamental topics as well as the major changes that have occurred in recent years. An abundance of computer simulations using MATLAB and relevant Toolboxes is included to give the reader the actual experience of applying the theory to real-world situations. Major topics covered include: Static Optimization Optimal Control of Discrete-Time Systems Optimal Control of Continuous-Time Systems The Tracking Problem and Other LQR Extensions Final-Time-Free and Constrained Input Control Dynamic Programming Optimal Control for Polynomial Systems Output Feedback and Structured Control Robustness and Multivariable Frequency-

Domain Techniques Differential Games
Reinforcement Learning and Optimal Adaptive Control
Applied Optimal Estimation
Practical Methods for Optimal Control and Estimation Using Nonlinear Programming
Applied optimal control ; optimization, estimation, and control
Estimation with Applications to Tracking and Navigation
Optimization, Estimation and Control
Control Theory Tutorial

This book covers optimal design for multi-input/multi-output (MIMO) systems, providing not only the theoretical background, but also practical implementation techniques for control and estimation algorithms. Real-time implementation methods for a wide range of industries and control problems are detailed, including control of computer disk drives, chemical process control, and aircraft control. The book puts modern control design tools - based on solving matrix equation - well within the reach of the individual design engineer. You'll see how to design control systems using software programs, simulate these controllers on digital controllers, and then implement digital controllers on

actual processors using digital signal processors (DSPs). Appropriate
A groundbreaking introduction to vectors, matrices, and least squares for engineering applications, offering a wealth of practical examples.
Most newcomers to the field of linear stochastic estimation go through a difficult process in understanding and applying the theory.This book minimizes the process while introducing the fundamentals of optimal estimation. Optimal Estimation of Dynamic Systems explores topics that are important in the field of control where the signals received are used to determine highly sensitive processes such as the flight path of a

plane, the orbit of a space vehicle, or the control of a machine. The authors use dynamic models from mechanical and aerospace engineering to provide immediate results of estimation concepts with a minimal reliance on mathematical skills. The book documents the development of the central concepts and methods of optimal estimation theory in a manner accessible to engineering students, applied mathematicians, and practicing engineers. It includes rigorous theoretial derivations and a significant amount of qualitiative discussion and judgements. It also presents prototype algorithms, giving detail and discussion to stimulate development of efficient computer programs and intelligent use of them. This

book illustrates the application of optimal estimation methods to problems with varying degrees of analytical and numercial difficulty. It compares various approaches to help develop a feel for the absolute and relative utility of different methods, and provides many applications in the fields of aerospace, mechanical, and electrical engineering.
In 1960, R. E. Kalman published his celebrated paper on recursive min imum variance estimation in dynamical systems [14]. This paper, which introduced an algorithm that has since been known as the discrete Kalman filter, produced a virtual revolution in the field of systems engineering. Today, Kalman filters are used in such diverse areas as

navigation, guid ance, oil drilling, water and air quality, and geodetic surveys. In addition, Kalman's work led to a multitude of books and papers on minimum vari ance estimation in dynamical systems, including one by Kalman and Bucy on continuous time systems [15]. Most of this work was done outside of the mathematics and statistics communities and, in the spirit of true academic parochialism, was, with a few notable exceptions, ignored by them. This text is my effort toward closing that chasm. For mathematics students, the Kalman filtering theorem is a beautiful illustration of functional analysis in action; Hilbert spaces being used to solve an extremely important problem in *applied mathematics. For statistics students, the Kalman filter is a vivid example of Bayesian statistics in action. The present text grew out of a series of graduate courses given by me in the past decade. Most of these courses were given at the University of Mas sachusetts at Amherst.*

Dynamic Estimation and Control of Power Systems
An Engineering Approach to Optimal Control and Estimation Theory
Optimization in Control Applications
Mathematical Control Theory
Second Edition
Control System Design

"An excellent introduction to optimal control and estimation theory and its relationship with LQG design. . . . invaluable as a reference for those already familiar with the subject." — Automatica. This highly regarded graduate-level text provides a comprehensive introduction to optimal control theory for stochastic systems, emphasizing application of its basic concepts to real problems. The first two chapters introduce optimal control and review the mathematics of control and estimation. Chapter 3 addresses optimal control of systems that may be nonlinear and time-varying, but whose inputs and parameters are known without error. Chapter 4 of the book presents methods for estimating the dynamic states of a system that is driven by uncertain forces and is observed with random measurement error. Chapter 5 discusses the general problem of stochastic optimal control, and the concluding chapter covers linear time-invariant systems. Robert F. Stengel is Professor of Mechanical and Aerospace Engineering at Princeton University, where he directs the Topical Program on Robotics and Intelligent Systems and the Laboratory for Control and Automation. He was a principal designer of the Project Apollo Lunar Module control system. "An excellent teaching book with many examples and worked problems which would be ideal for self-study or for use in the classroom. . . . The book also has a practical orientation and would be of considerable use to people applying these techniques in practice." — Short Book Reviews, Publication of the International Statistical Institute. "An excellent book which guides the reader through most of the important concepts and techniques. . . . A useful book for students (and their teachers) and for those practicing engineers who require a comprehensive reference to the

subject." — Library Reviews, The Royal Aeronautical Society.
A unique interdisciplinary foundation for real-world problemsolving Stochastic search and optimization techniques are used in a vastnumber of areas, including aerospace, medicine, transportation, andfinance, to name but a few. Whether the goal is refining the designof a missile or aircraft, determining the effectiveness of a newdrug, developing the most efficient timing strategies for trafficsignals, or making investment decisions in order to increaseprofits, stochastic algorithms can help researchers

andpractitioners devise optimal solutions to countless real-worldproblems. Introduction to Stochastic Search and Optimization: Estimation,Simulation, and Control is a graduate-level introduction to theprinciples, algorithms, and practical aspects of stochasticoptimization, including applications drawn from engineering,statistics, and computer science. The treatment is both rigorousand broadly accessible, distinguishing this text from much of thecurrent literature and providing students, researchers, andpractitioners with a strong foundation for the often-daunting taskof solving real-world problems. The text covers a broad range of today's most widely usedstochastic algorithms, including: Random search Recursive linear estimation Stochastic approximation Simulated annealing Genetic and evolutionary methods Machine (reinforcement) learning Model selection Simulation-based optimization Markov chain Monte Carlo Optimal experimental design The book includes over 130 examples, Web links to software anddata sets, more than 250 exercises for the reader, and an extensivelist of references. These features help make the text an invaluableresource for those interested in the theory or practice ofstochastic search and optimization.

This book provides a comprehensive presentation of classical and advanced topics in estimation and control of dynamical systems with an emphasis on stochastic control. Many aspects which are not easily found in a single text are provided, such as connections between control theory and mathematical finance, as well as differential games. The book is self-contained and prioritizes concepts rather than full rigor, targeting scientists who want to use control theory in their research in applied mathematics, engineering, economics, and management science. Examples and exercises are included throughout, which will be useful for PhD courses and graduate courses in general. Dr. Alain Bensoussan is Lars Magnus Ericsson Chair at UT Dallas and Director of the International Center for Decision and Risk Analysis which develops risk management research as it pertains to large-investment industrial projects that involve new technologies, applications and markets. He is also Chair Professor at City University Hong Kong.

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 di￿erential-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, Estimation, and Control
Optimal and Robust Estimation
Introduction to Optimal Control Theory
Linear Quadratic Methods
Feedback Control Theory
With an Introduction to Stochastic Control Theory, Second Edition

A bottom-up approach that enables readers to master and apply the latest techniques in state estimation This book offers the best mathematical approaches to estimating the state of a general system. The author presents state estimation theory clearly and *rigorously, providing the right amount of advanced material, recent research results, and references to enable the reader to apply state estimation techniques confidently across a variety of fields in science and engineering. While there are other textbooks that treat state estimation, this one offers special features and a unique perspective and pedagogical approach that speed learning: * Straightforward, bottom-up approach begins with basic concepts and then builds step by step to more advanced topics for a clear understanding of state estimation * Simple examples and problems that require only paper and pen to solve lead to an intuitive understanding of how theory works in practice * MATLAB(r)-based source code that corresponds to examples in the book, available on the author's Web site, enables readers to recreate results and experiment with other simulation setups and* *parameters Armed with a solid foundation in the basics, readers are presented with a careful treatment of advanced topics, including unscented filtering, high order nonlinear filtering, particle filtering, constrained state estimation, reduced order filtering, robust Kalman filtering, and mixed Kalman/H? filtering. Problems at the end of each chapter include both written exercises and computer exercises. Written exercises focus on improving the reader's understanding of theory and key concepts, whereas computer exercises help readers apply theory to problems similar to ones they are likely to encounter in industry. With its expert blend of theory and practice, coupled with its presentation of recent research results, Optimal State Estimation is strongly recommended for undergraduate and graduate-level courses in optimal control and state estimation theory. It also serves as a* *reference for engineers and science professionals across a wide array of industries.*

A unified Bayesian treatment of the state-of-the-art filtering, smoothing, and parameter estimation algorithms for non-linear state space models.

Dynamic estimation and control is a fast growing and widely researched field of study that lays the foundation for a new generation of technologies that can dynamically, adaptively and automatically stabilize power systems. This book provides a comprehensive introduction to research techniques for real-time estimation and control of power systems. Dynamic Estimation and Control of Power Systems coherently and concisely explains key concepts in a step by step manner, beginning with the fundamentals and building up to the latest developments of the field. Each *chapter features examples to illustrate the main ideas, and effective research tools are presented for signal processing-based estimation of the dynamic states and subsequent control, both centralized and decentralized, as well as linear and nonlinear. Detailed mathematical proofs are included for readers who desire a deeper technical understanding of the methods. This book is an ideal research reference for engineers and researchers working on monitoring and stability of modern grids, as well as postgraduate students studying these topics. It serves to deliver a clear understanding of the tools needed for estimation and control, while also acting as a basis for readers to further develop new and improved approaches in their own research. Offers the first concise, single resource on dynamic estimation and control of power systems Provides both an understanding of estimation and* *control concepts and a comparison of results Includes detailed case-studies, including MATLAB codes, to explain and demonstrate the concepts presented*

This new, updated edition of Optimal Control reflects major changes that have occurred in the field in recent years and presents, in a clear and direct way, the fundamentals of optimal control theory. It covers the major topics involving measurement, principles of optimality, dynamic programming, variational methods, Kalman filtering, and other solution techniques. To give the reader a sense of the problems that can arise in a hands-on project, the authors have included new material on optimal output feedback control, a technique used in the aerospace industry. Also included are two new chapters on robust control to provide background in this rapidly growing area of interest. Relations to *classical control theory are emphasized throughout the text, and a root-locus approach to steady-state controller design is included. A chapter on optimal control of polynomial systems is designed to give the reader sufficient background for further study in the field of adaptive control. The authors demonstrate through numerous examples that computer simulations of optimal controllers are easy to implement and help give the reader an intuitive feel for the equations. To help build the reader's confidence in understanding the theory and its practical applications, the authors have provided many opportunities throughout the book for writing simple programs. Optimal Control will also serve as an invaluable reference for control engineers in the industry. It offers numerous tables that make it easy to find the equations needed to implement optimal controllers for practical*

applications. All simulations have been performed using MATLAB and relevant Toolboxes. Optimal Control assumes a background in the state-variable representation of systems; because matrix manipulations are the basic mathematical vehicle of the book, a short review is included in the appendix. A lucid introductory text and an invaluable reference, Optimal Control will serve as a complete tool for the professional engineer and advanced student alike. As a superb introductory text and an indispensable reference, this new edition of Optimal Control will serve the needs of both the professional engineer and the advanced student in mechanical, electrical, and aerospace engineering. Its coverage encompasses all the fundamental topics as well as the major changes of recent years, including output-feedback design and robust design. An abundance of computer simulations using

MATLAB and relevant Toolboxes is included to give the reader the actual experience of applying the theory to real-world situations. Major topics covered include: Static Optimization Optimal Control of Discrete-Time Systems Optimal Control of Continuous-Time Systems The Tracking Problem and Other LQR Extensions Final-Time-Free and Constrained Input Control Dynamic Programming Optimal Control for Polynomial Systems Output Feedback and Structured Control Robustness and Multivariable Frequency-Domain Techniques

Optimal Control

Introduction to Applied Linear Algebra

Estimation, Simulation, and Control

Optimal State Estimation

Estimation and Control over Communication Networks

Applied Optimal Control & Estimation

This book is all about finite wordlength errors in digital filters, con trollers and estimators, and how to minimize the deleterious effects of these errors on the performance of these devices. This does by no means imply that all about finite wordlength errors in filters, controllers and estimators is to be found in this book. We first ventured into the world of finite wordlength effects in 1987 when Gang Li began his PhD thesis in this

area. Our more experienced readers might well say 'This shows', but we believe that the extent of our new contributions largely offsets our relative inexperience about the subject that might surface here and there in the book. Our naive view on the subject of finite wordlength errors in 1987 could probably be summarized as follows: • numerical errors due to finite wordlength encoding and roundoff are something that one has to live with, and

there is probably not much that can be done about them except to increase the wordlength by improvements on the hardware; • these errors are as old as finite arithmetic and numerical analysis and they must therefore be well understood by now; • thus, if something can be done to minimize their effects, it must have been analysed and put into practice a long time ago. It is almost fair to say that we were wrong on all counts. In its highly organized overview of all

areas, the book examines the design of modern optimal controllers requiring the selection of a performance criterion, demonstrates optimization of linear systems with bounded controls and limited control effort, and considers nonlinearities and their effect on various types of signals.

The area of analysis and control of mechanical systems using differential geometry is flourishing. This book collects many results over the last

decade and provides a comprehensive introduction to the area.

This book presents a systematic theory of estimation and control over communication networks. It develops a theory that utilizes communications, control, information and dynamical systems theory motivated and applied to advanced networking scenarios. The book establishes theoretically rich and practically important connections among modern control theory, Shannon

information theory, and entropy theory of dynamical systems originated in the work of Kolmogorov. This self-contained monograph covers the latest achievements in the area. It contains many real-world applications and the presentation is accessible.

Modeling, Analysis, and Design for Simple Mechanical Control Systems

Theory Algorithms and Software

An Introduction to State-Space Methods

The Koopman Operator in Systems and

Control

Applied State Estimation and Association

Bayesian Filtering and Smoothing

Optimal control deals with the problem of finding a control law for a given system such that a certain optimality criterion is achieved. An optimal control is a set of differential equations describing the paths of the control variables that minimize the cost functional. This book, Continuous Time Dynamical Systems: State Estimation and Optimal Control with Orthogonal Functions, considers different classes of systems with *quadratic performance criteria. It then attempts to find the optimal control law for each class of systems using orthogonal functions that can optimize the given performance criteria. Illustrated throughout with detailed examples, the book covers topics including: Block-pulse functions and shifted Legendre polynomials State estimation of linear time-invariant systems Linear optimal control systems incorporating observers Optimal control of systems described by integro-differential equations Linear-quadratic-Gaussian control Optimal control of singular systems Optimal control* *of time-delay systems with and without reverse time terms Optimal control of second-order nonlinear systems Hierarchical control of linear time-invariant and time-varying systems*

Expert coverage of the design and implementation of stateestimation algorithms for tracking and navigation Estimation with Applications to Tracking and Navigationtreats the estimation of various quantities from inherentlyinaccurate remote observations. It explains state estimator designusing a balanced combination of linear systems, probability, andstatistics. The authors *provide a review of the necessary backgroundmathematical techniques and offer an overview of the basic conceptsin estimation. They then provide detailed treatments of all themajor issues in estimation with a focus on applying thesetechniques to real systems. Other features include: Problems that apply theoretical material to real-worldapplications In-depth coverage of the Interacting Multiple Model (IMM)estimator Companion DynaEst(TM) software for MATLAB(TM) implementation ofKalman filters and IMM estimators Design guidelines for tracking* *filters Suitable for graduate engineering students and engineers workingin remote sensors and tracking, Estimation with Applications toTracking and Navigation provides expert coverage of thisimportant area.*

This best-selling text focuses on the analysis and design of complicated dynamics systems. CHOICE called it "a high-level, concise book that could well be used as a reference by engineers, applied mathematicians, and undergraduates. The format is good, the presentation clear, the diagrams instructive, the examples and *problems helpful...References and a multiple-choice examination are included."*

An excellent introduction to feedback control system design, this book offers a theoretical approach that captures the essential issues and can be applied to a wide range of practical problems. Its explorations of recent developments in the field emphasize the relationship of new procedures to classical control theory, with a focus on single input and output systems that keeps concepts accessible to students with limited backgrounds. The text is geared toward a single-semester senior course or a graduate-

level class for students of electrical engineering. The opening chapters constitute a basic treatment of feedback design. Topics include a detailed formulation of the control design program, the fundamental issue of performance/stability robustness tradeoff, and the graphical design technique of loopshaping. Subsequent chapters extend the discussion of the loopshaping technique and connect it with notions of optimality. Concluding chapters examine controller design via optimization, offering a mathematical approach that is useful for multivariable systems.

Optimal Estimation of Dynamic Systems
Introduction to Stochastic Search and Optimization
Kalman, H Infinity, and Nonlinear Approaches