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Numerical Methods for Optimal Control Problems Maurizio Falcone, Roberto Ferretti, Lars Grüne, William M. McEneaney, 2019-01-26 This work presents recent mathematical methods in the area of optimal control with a particular emphasis on the computational aspects and applications Optimal control theory concerns the determination of control strategies for complex dynamical systems in order to optimize some measure of their performance Started in the 60 s under the pressure of the space race between the US and the former USSR the field now has a far wider scope and embraces a variety of areas ranging from process control to traffic flow optimization renewable resources exploitation and management of financial markets These emerging applications require more and more efficient numerical methods for their solution a very difficult task due the huge number of variables The chapters of this volume give an up to date presentation of several recent methods in this area including fast dynamic programming algorithms model predictive control and max plus techniques This book is addressed to researchers graduate students and applied scientists working in the area of control problems differential games and their applications

Computational Mathematics and Variational Analysis Nicholas J. Daras, Themistocles M. Rassias, 2020-06-06 This volume presents a broad discussion of computational methods and theories on various classical and modern research problems from pure and applied mathematics Readers conducting research in mathematics engineering physics and economics will benefit from the diversity of topics covered Contributions from an international community treat the following subjects calculus of variations optimization theory operations research game theory differential equations functional analysis operator theory approximation theory numerical analysis asymptotic analysis and engineering Specific topics include algorithms for difference of monotone operators variational inequalities in semi inner product spaces function variation principles and normed minimizers equilibria of parametrized N player nonlinear games multi symplectic numerical schemes for differential equations time delay multi agent systems computational methods in non linear design of experiments unsupervised stochastic learning asymptotic statistical results global local transformation scattering relations of elastic waves generalized Ostrowski and trapezoid type rules numerical approximation Sz sz Durrmeyer operators and approximation integral inequalities behaviour of the solutions of functional equations functional inequalities in complex Banach spaces functional contractions in metric spaces

Geometric Science of Information Frank Nielsen, Frederic Barbaresco, 2015-10-24 This book constitutes the refereed proceedings of the Second International

Conference on Geometric Science of Information GSI 2015 held in Palaiseau France in October 2015 The 80 full papers presented were carefully reviewed and selected from 110 submissions and are organized into the following thematic sessions Dimension reduction on Riemannian manifolds optimal transport optimal transport and applications in imagery statistics shape space and diffeomorphic mappings random geometry homology Hessian information geometry topological forms and Information information geometry optimization information geometry in image analysis divergence geometry optimization on manifold Lie groups and geometric mechanics thermodynamics computational information geometry Lie groups novel statistical and computational frontiers geometry of time series and linear dynamical systems and Bayesian and information geometry for inverse problems Handbook of Mathematical Models and Algorithms in Computer Vision and Imaging Ke Chen,Carola-Bibiane Schönlieb,Xue-Cheng Tai,Laurent Younes,2023-02-24 This handbook gathers together the state of the art on mathematical models and algorithms for imaging and vision Its emphasis lies on rigorous mathematical methods which represent the optimal solutions to a class of imaging and vision problems and on effective algorithms which are necessary for the methods to be translated to practical use in various applications Viewing discrete images as data sampled from functional surfaces enables the use of advanced tools from calculus functions and calculus of variations and nonlinear optimization and provides the basis of high resolution imaging through geometry and variational models Besides optimization naturally connects traditional model driven approaches to the emerging data driven approaches of machine and deep learning No other framework can provide comparable accuracy and precision to imaging and vision Written by leading researchers in imaging and vision the chapters in this handbook all start with gentle introductions which make this work accessible to graduate students For newcomers to the field the book provides a comprehensive and fast track introduction to the content to save time and get on with tackling new and emerging challenges For researchers exposure to the state of the art of research works leads to an overall view of the entire field so as to guide new research directions and avoid pitfalls in moving the field forward and looking into the next decades of imaging and information services This work can greatly benefit graduate students researchers and practitioners in imaging and vision applied mathematicians medical imagers engineers and computer scientists **Mathematical Analysis and Applications** Themistocles M. Rassias,Panos M. Pardalos,2019-12-12 An international community of experts scientists comprise the research and survey contributions in this volume which covers a broad spectrum of areas in which analysis plays a central role Contributions discuss theory and problems in real and complex analysis functional analysis approximation theory operator theory analytic inequalities the Radon transform nonlinear analysis and various applications of interdisciplinary research some are also devoted to specific applications such as the three body problem finite element analysis in fluid mechanics algorithms for difference of monotone operators a vibrational approach to a financial problem and more This volume is useful to graduate students and researchers working in mathematics physics engineering and economics Numerical Control: Part B Emmanuel Trélat,Enrique

Zuazua,2023-02-20 Numerical Control Part B Volume 24 in the Handbook of Numerical Analysis series highlights new advances in the field with this new volume presenting interesting chapters written by an international board of authors Chapters in this volume include Control problems in the coefficients and the domain for linear elliptic equations Computational approaches for extremal geometric eigenvalue problems Non overlapping domain decomposition in space and time for PDE constrained optimal control problems on networks Feedback Control of Time dependent Nonlinear PDEs with Applications in Fluid Dynamics Stabilization of the Navier Stokes equations Theoretical and numerical aspects Reconstruction algorithms based on Carleman estimates and more Other sections cover Discrete time formulations as time discretization strategies in data assimilation Back and forth iterations Time reversal methods Unbalanced Optimal Transport from Theory to Numerics An ADMM Approach to the Exact and Approximate Controllability of Parabolic Equations Nonlocal balance laws an overview over recent results Numerics and control of conservation laws Numerical approaches for simulation and control of superconducting quantum circuits and much more Provides the authority and expertise of leading contributors from an international board of authors Presents the latest release in the Handbook of Numerical Analysis series Updated release includes the latest information on Numerical Control Foundations of Bilevel Programming Stephan Dempe,2005-12-19 Bilevel programming problems are hierarchical optimization problems where the constraints of one problem the so called upper level problem are defined in part by a second parametric optimization problem the lower level problem If the lower level problem has a unique optimal solution for all parameter values this problem is equivalent to a one level optimization problem having an implicitly defined objective function Special emphasize in the book is on problems having non unique lower level optimal solutions the optimistic or weak and the pessimistic or strong approaches are discussed The book starts with the required results in parametric nonlinear optimization This is followed by the main theoretical results including necessary and sufficient optimality conditions and solution algorithms for bilevel problems Stationarity conditions can be applied to the lower level problem to transform the optimistic bilevel programming problem into a one level problem Properties of the resulting problem are highlighted and its relation to the bilevel problem is investigated Stability properties numerical complexity and problems having additional integrality conditions on the variables are also discussed Audience Applied mathematicians and economists working in optimization operations research and economic modelling Students interested in optimization will also find this book useful **Global Riemannian Geometry: Curvature and Topology** Ana Hurtado,Steen Markvorsen,Maung Min-Oo,Vicente Palmer,2020-08-19 This book contains a clear exposition of two contemporary topics in modern differential geometry distance geometric analysis on manifolds in particular comparison theory for distance functions in spaces which have well defined bounds on their curvature the application of the Lichnerowicz formula for Dirac operators to the study of Gromov s invariants to measure the K theoretic size of a Riemannian manifold It is intended for both graduate students and researchers **Transport Processes at**

Fluidic Interfaces Dieter Bothe, Arnold Reusken, 2017-07-13 There are several physico chemical processes that determine the behavior of multiphase fluid systems e.g. the fluid dynamics in the different phases and the dynamics of the interface, mass transport between the fluids, adsorption effects at the interface and transport of surfactants on the interface and result in heterogeneous interface properties. In general, these processes are strongly coupled and local properties of the interface play a crucial role. A thorough understanding of the behavior of such complex flow problems must be based on physically sound mathematical models which especially account for the local processes at the interface. This book presents recent findings on the rigorous derivation and mathematical analysis of such models and on the development of numerical methods for direct numerical simulations. Validation results are based on specifically designed experiments using high-resolution experimental techniques. A special feature of this book is its focus on an interdisciplinary research approach combining Applied Analysis, Numerical Mathematics, Interface Physics and Chemistry as well as relevant research areas in the Engineering Sciences. The contributions originated from the joint interdisciplinary research projects in the DFG Priority Programme SPP 1506 Transport Processes at Fluidic Interfaces.

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