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this book collects together in one volume a number of suggested control engineering solutions which are intended to be representative of solutions applicable to a broad class of control problems it is neither a control theory book nor a handbook of laboratory experiments but it does include both the basic theory of control and associated practical laboratory set ups to illustrate the solutions proposed

this book gathers the most essential results including recent ones on linear quadratic optimal control problems which represent an important aspect of stochastic control it presents the results in the context of finite and infinite horizon problems and discusses a number of new and interesting issues further it precisely identifies for the first time the interconnections between three well known relevant issues the existence of optimal controls solvability of the optimality system and solvability of the associated riccati equation although the content is largely self contained readers should have a basic grasp of linear algebra functional analysis and stochastic ordinary differential equations the book is mainly intended for senior undergraduate and graduate students majoring in applied mathematics who are interested in stochastic control theory however it will also appeal to researchers in other related areas such as engineering management finance economics and the social sciences

machine learning proceedings 1995

the book provides an up to date overview of modern control methods based on system models linear transformation of state vector solution of state space model stable analysis state feedback and observer are discussed in detail throughout the book computational problems are solved with matlab the book is an essential text for graduate students and researchers in control engineering mechanical and electrical engineering

this is the first book to systematically present control theory for stochastic distributed parameter systems a comparatively new branch of mathematical control theory the new phenomena and difficulties arising in the study of controllability and optimal control problems for this type of system are explained in detail interestingly enough one has to develop new mathematical tools to solve some problems in this field such as the global carleman estimate for stochastic partial differential equations and the stochastic transposition method for backward stochastic evolution equations in a certain sense the stochastic distributed parameter control system is the most general control system in the context of classical physics accordingly studying this field may also yield valuable insights into quantum control systems a basic grasp of functional analysis partial differential equations and control theory for deterministic systems is the only prerequisite for reading this book

dynamic programming and modern control theory

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this text provides problems and solutions of the basic control system concepts it gives a broad and in depth overview of solving control system problems there are sixteen chapters in the book chapter 1 introduces the reader to automatic control systems chapters 2 to 12 contain problems involving feedback control theory and the frequency domain tools of control system design problems on non linear systems and state space analysis are solved in chapters 13 and 14 respectively chapter 15 covers the discrete control system concept the matlab based control system design toolbox and the solutions to the problems programmed in matlab environment are discussed in chapter 16 this book will be useful for all engineering disciplines that have control system courses in their curriculum the topics included can be covered in two academic semesters the main objective of the book is to enable the students to clearly

understand the method of solving control system problems

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control theory for linear systems deals with the mathematical theory of feedback control of linear systems it treats a wide range of control synthesis problems for linear state space systems with inputs and outputs the book provides a treatment of these problems using state space methods often with a geometric flavour its subject matter ranges from controllability and observability stabilization disturbance decoupling and tracking and regulation to linear quadratic regulation h2 and h infinity control and robust stabilization each chapter of the book contains a series of exercises intended to increase the reader s understanding of the material often these exercises generalize and extend the material treated in the regular text

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