

On the Riccati Partial Differential Equation for Nonlinear Bolza and Lagrange Problems

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Abstract

In this paper, we study the solution of certain optimal control problems by the use of an off-line Riccati Partial Differential Equation which is shown to be equivalent to the Hamilton-Jacobi-Bellman (HJB) equation, when the value function is sufficiently smooth. We develop a geometric existence theory for classical, weak and generalized solutions of the Riccati Partial Differential Equation. For finite and infinite time horizon problems, we also investigate the relationship of such solutions to optimal control laws. Indeed, as corollaries of certain of our existence results, we obtain smoothness results for the value function of the corresponding optimal control problem.

1 Introduction

Consider a control system having the form

$$\dot{x} = f(x) + g(x)u(t) \quad (1.1)$$

where $x \in \mathbb{R}^n$, and where for each t , $u(t) \in \mathbb{R}^m$. We assume that the vector fields f , g_i are C^r in x , $r \geq 1$ and that the $u_i(t)$ are piecewise continuous functions. In particular, for each pair $(x(0), u(t))$, the system (1.1) has a unique solution for $t < \infty$. Furthermore, we assume that $f(0) = 0$. For the system (1.1) we shall consider the problem of minimizing the cost functional

$$J^T(x(0), u) = \int_0^T L(x, u) dt + Q(x(T)) \quad (1.2)$$

for both the cases $T < \infty$, and for $T = \infty$ and $Q(x) \equiv 0$.

Our initial assumptions concerning (1.2) are that $Q(x)$ is C^{q+1} , $q \geq 1$ and that $L(x, u)$ is C^{s+1} , $s \geq 1$, and satisfies:

H1: for each fixed x , $\frac{\partial L}{\partial u}(x, \cdot)$ is a diffeomorphism;

H2: for each fixed x , $L(x, u)$ has a minimum at $u = 0$, and $L(0, 0) = 0$.

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rather than on research results The synergism provided by two authors with widely varied backgrounds was thought to be important one author LCS has an industrial focus and a background in chemistry whilst the other DTG has an academic environment and offers a background in polymer physics

Gröbner Bases Takayuki Hibi, 2014-01-07 The idea of the Gröbner basis first appeared in a 1927 paper by F S Macaulay who succeeded in creating a combinatorial characterization of the Hilbert functions of homogeneous ideals of the polynomial ring Later the modern definition of the Gröbner basis was independently introduced by Heisuke Hironaka in 1964 and Bruno Buchberger in 1965 However after the discovery of the notion of the Gröbner basis by Hironaka and Buchberger it was not actively pursued for 20 years A breakthrough was made in the mid 1980s by David Bayer and Michael Stillman who created the Macaulay computer algebra system with the help of the Gröbner basis Since then rapid development on the Gröbner basis has been achieved by many researchers including Bernd Sturmfels This book serves as a standard bible of the Gröbner basis for which the harmony of theory application and computation are indispensable It provides all the fundamentals for graduate students to learn the ABC s of the Gröbner basis requiring no special knowledge to understand those basic points Starting from the introductory performance of the Gröbner basis Chapter 1 a trip around mathematical software follows Chapter 2 Then comes a deep discussion of how to compute the Gröbner basis Chapter 3 These three chapters may be regarded as the first act of a mathematical play The second act opens with topics on algebraic statistics Chapter 4 a fascinating research area where the Gröbner basis of a toric ideal is a fundamental tool of the Markov chain Monte Carlo method Moreover the Gröbner basis of a toric ideal has had a great influence on the study of convex polytopes Chapter 5 In addition the Gröbner basis of the ring of differential operators gives effective algorithms on holonomic functions Chapter 6 The third act Chapter 7 is a collection of concrete examples and problems for Chapters 4 5 and 6 emphasizing computation by using various software systems

Polymer Microscopy Linda Sawyer, David T. Grubb, 2013-03-09 A practical guide to the study and understanding of the structure of synthetic polymer materials using the complete range of microscopic techniques The major part of the book is devoted to specimen preparation and applications New applications and additional references provide a critical update

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