

GRADUATE STUDIES
IN MATHEMATICS **112**

**Optimal Control
of Partial Differential
Equations**

Theory, Methods and
Applications

Fredi Tröltzsch



AMERICAN
MATHEMATICAL
SOCIETY

Optimal Control Of Partial Differential Equations

Fredi Tröltzsch



Optimal Control Of Partial Differential Equations:

Optimal Control of Partial Differential Equations Fredi Tröltzsch, 2024-03-21 Optimal control theory is concerned with finding control functions that minimize cost functions for systems described by differential equations. The methods have found widespread applications in aeronautics, mechanical engineering, the life sciences, and many other disciplines. This book focuses on optimal control problems where the state equation is an elliptic or parabolic partial differential equation. Included are topics such as the existence of optimal solutions, necessary optimality conditions, and adjoint equations, second-order sufficient conditions, and main principles of selected numerical techniques. It also contains a survey on the Karush-Kuhn-Tucker theory of nonlinear programming in Banach spaces. The exposition begins with control problems with linear equations, quadratic cost functions, and control constraints. To make the book self-contained, basic facts on weak solutions of elliptic and parabolic equations are introduced. Principles of functional analysis are introduced and explained as they are needed. Many simple examples illustrate the theory and its hidden difficulties. This start to the book makes it fairly self-contained and suitable for advanced undergraduates or beginning graduate students. Advanced control problems for nonlinear partial differential equations are also discussed. As prerequisites, results on boundedness and continuity of solutions to semilinear elliptic and parabolic equations are addressed. These topics are not yet readily available in books on PDEs, making the exposition also interesting for researchers. Alongside the main theme of the analysis of problems of optimal control, Tröltzsch also discusses numerical techniques. The exposition is confined to brief introductions into the basic ideas in order to give the reader an impression of how the theory can be realized numerically. After reading this book, the reader will be familiar with the main principles of the numerical analysis of PDE-constrained optimization.

Optimal Control of Partial Differential Equations Involving Pointwise State Constraints: Regularization and Applications Irwin Yousept, 2008 [Optimal Control of Partial Differential Equations](#)

Optimal Control Problems for Partial Differential Equations on Reticulated Domains Peter I. Kogut, Günter R. Leugering, 2011-09-09 In the development of optimal control, the complexity of the systems to which it is applied has increased significantly, becoming an issue in scientific computing. In order to carry out model reduction on these systems, the authors of this work have developed a method based on asymptotic analysis. Moving from abstract explanations to examples and applications with a focus on structural network problems, they aim at combining techniques of homogenization and approximation. **Optimal Control Problems for Partial Differential Equations on Reticulated Domains** is an excellent reference tool for graduate students, researchers, and practitioners in mathematics and areas of engineering involving reticulated domains.

Optimal Control of PDEs under Uncertainty Jesús Martínez-Frutos, Francisco Periago Esparza, 2018-08-30 This book provides a direct and comprehensive introduction to theoretical and numerical concepts in the emerging field of optimal control of partial differential equations (PDEs) under uncertainty. The main objective of the book is to offer graduate students and researchers a

smooth transition from optimal control of deterministic PDEs to optimal control of random PDEs Coverage includes uncertainty modelling in control problems variational formulation of PDEs with random inputs robust and risk averse formulations of optimal control problems existence theory and numerical resolution methods The exposition focusses on the entire path starting from uncertainty modelling and ending in the practical implementation of numerical schemes for the numerical approximation of the considered problems To this end a selected number of illustrative examples are analysed in detail throughout the book Computer codes written in MatLab are provided for all these examples This book is addressed to graduate students and researchers in Engineering Physics and Mathematics who are interested in optimal control and optimal design for random partial differential equations *Optimal Control of Partial Differential Equations* Fredi

Tröltzsch,2010-01-01 Optimal control theory is concerned with finding control functions that minimize cost functions for systems described by differential equations The methods have found widespread applications in aeronautics mechanical engineering the life sciences and many other disciplines This book focuses on optimal control problems where the state equation is an elliptic or parabolic partial differential equation Included are topics such as the existence of optimal solutions necessary optimality conditions and adjoint equations second order sufficient conditions and main principles of selected numerical techniques It also contains a survey on the Karush Kuhn Tucker theory of nonlinear programming in Banach spaces The exposition begins with control problems with linear equations quadratic cost functions and control constraints To make the book self contained basic facts on weak solutions of elliptic and parabolic equations are introduced Principles of functional analysis are introduced and explained as they are needed Many simple examples illustrate the theory and its hidden difficulties This start to the book makes it fairly self contained and suitable for advanced undergraduates or beginning graduate students Advanced control problems for nonlinear partial differential equations are also discussed As prerequisites results on boundedness and continuity of solutions to semilinear elliptic and parabolic equations are addressed These topics are not yet readily available in books on PDEs making the exposition also interesting for researchers Alongside the main theme of the analysis of problems of optimal control Tr oltzsch also discusses numerical techniques The exposition is confined to brief introductions into the basic ideas in order to give the reader an impression of how the theory can be realized numerically After reading this book the reader will be familiar with the main principles of the numerical analysis of PDE constrained optimization Publisher s description **Optimization, Optimal Control and Partial Differential**

Equations V. Barbu,J.F. Bonnans,D. Tiba,2013-03-07 This book collects research papers presented in the First Franco Romanian Conference on Optimization Optimal Control and Partial Differential Equations held at Iasi on 7-11 September 1992 The aim and the underlying idea of this conference was to take advantage of the new social developments in East Europe and in particular in Romania to stimulate the scientific contacts and cooperation between French and Romanian mathematicians and teams working in the field of optimization and partial differential equations This volume covers a large

spectrum of problems and result developments in this field in which most of the participants have brought notable contributions The following topics are discussed in the contributions presented in this volume 1 Variational methods in mechanics and physical models Here we mention the contributions of D Cioranescu P Donato and H I Ene fluid flows in dielectric porous media R Stavre the impact of a jet with two fluids on a porous wall C Lefter and D Motreanu nonlinear eigenvalue problems with discontinuities I Rus maximum principles for elliptic systems and on asymptotic XII properties of solutions of evolution equations R Latcu and M Megan R Luca and R Morozanu R Faure 2 The controllability of infinite dimensional and distributed parameter systems with the contribution of P Grisvard singularities and exact controllability for hyperbolic systems G Geymonat P Loreti and V Valente exact controllability of a shallow shell model C

Constrained Optimization and Optimal Control for Partial Differential Equations Günter Leugering, Sebastian Engell, Andreas Griewank, Michael Hinze, Rolf Rannacher, Volker Schulz, Michael Ulbrich, Stefan Ulbrich, 2012-01-03 This special volume focuses on optimization and control of processes governed by partial differential equations The contributors are mostly participants of the DFG priority program 1253 Optimization with PDE constraints which is active since 2006 The book is organized in sections which cover almost the entire spectrum of modern research in this emerging field Indeed even though the field of optimal control and optimization for PDE constrained problems has undergone a dramatic increase of interest during the last four decades a full theory for nonlinear problems is still lacking The contributions of this volume some of which have the character of survey articles therefore aim at creating and developing further new ideas for optimization control and corresponding numerical simulations of systems of possibly coupled nonlinear partial differential equations The research conducted within this unique network of groups in more than fifteen German universities focuses on novel methods of optimization control and identification for problems in infinite dimensional spaces shape and topology problems model reduction and adaptivity discretization concepts and important applications Besides the theoretical interest the most prominent question is about the effectiveness of model based numerical optimization methods for PDEs versus a black box approach that uses existing codes often heuristic based for optimization

Optimal Control of Partial Differential Equations Karl-Heinz Hoffmann, Günter Leugering, Fredi Tröltzsch, 2012-12-06 The application of PDE based control theory and the corresponding numerical algorithms to industrial problems have become increasingly important in recent years This volume offers a wide spectrum of aspects of the discipline and is of interest to mathematicians and scientists working in the field

Optimal Control of Partial Differential Equations Karl-Heinz Hoffmann, Werner Krabs, 1991

Optimal Control of Partial Differential Equations Andrea Manzoni, Alfio Quarteroni, Sandro Salsa, 2022-01-01 This is a book on optimal control problems OCPs for partial differential equations PDEs that evolved from a series of courses taught by the authors in the last few years at Politecnico di Milano both at the undergraduate and graduate levels The book covers the whole range spanning from the setup and the rigorous theoretical analysis of OCPs the derivation of the system of optimality conditions the

proposition of suitable numerical methods their formulation their analysis including their application to a broad set of problems of practical relevance The first introductory chapter addresses a handful of representative OCPs and presents an overview of the associated mathematical issues The rest of the book is organized into three parts part I provides preliminary concepts of OCPs for algebraic and dynamical systems part II addresses OCPs involving linear PDEs mostly elliptic and parabolic type and quadratic cost functions part III deals with more general classes of OCPs that stand behind the advanced applications mentioned above Starting from simple problems that allow a hands on treatment the reader is progressively led to a general framework suitable to face a broader class of problems Moreover the inclusion of many pseudocodes allows the reader to easily implement the algorithms illustrated throughout the text The three parts of the book are suitable to readers with variable mathematical backgrounds from advanced undergraduate to Ph D levels and beyond We believe that applied mathematicians computational scientists and engineers may find this book useful for a constructive approach toward the solution of OCPs in the context of complex applications

Optimal Control of Partial Differential Equations ; 2 ,1987

Optimal Control of Systems Governed by Partial Differential Equations Jacques-Louis Lions,1971

Optimal Control of

Partial Differential Equations II: Theory and Applications Karl Heinrich Hofmann,1987

Optimal Control and

Partial Differential Equations José Luis Menaldi,Edmundo Rofman,Agnes Sulem,2001 This volume contains more than

sixty invited papers of international wellknown scientists in the fields where Alain Bensoussan s contributions have been particularly important filtering and control of stochastic systems variationnal problems applications to economy and finance

numerical analysis In particular the extended texts of the lectures of Professors Jens Frehse Hitashi Ishii Jacques Louis Lions Sanjoy Mitter Umberto Mosco Bernt Oksendal George Papanicolaou A Shiryaev given in the Conference held in Paris on

December 4th 2000 in honor of Professor Alain Bensoussan are included Domain in Decomposition Methods in Optimal Control of Partial Differential Equations John E. Lagnese,Günter Leugering,2004-09-27

While domain decomposition methods have a long history dating back well over one hundred years it is only during the last decade that they have become a major tool in numerical analysis of partial differential equations This monograph emphasizes domain decomposition methods in the context of so called virtual optimal control problems and treats optimal control problems for partial differential equations and their decompositions using an all at once approach *Optimal Control of Partial Differential Equations* Karl-Heinz

Hoffmann,Werner Krabs,2014-01-15 The application of PDE based control theory and the corresponding numerical

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Partial Differential Equations Karl-Heinz Hoffmann,Werner Krabs,1991 **Optimization and Control for Partial**

Differential Equations Roland Herzog,Matthias Heinkenschloss,Dante Kalise,Georg Stadler,Emmanuel Trélat,2022-03-07

This book highlights new developments in the wide and growing field of partial differential equations PDE constrained

optimization Optimization problems where the dynamics evolve according to a system of PDEs arise in science engineering and economic applications and they can take the form of inverse problems optimal control problems or optimal design problems This book covers new theoretical computational as well as implementation aspects for PDE constrained optimization problems under uncertainty in shape optimization and in feedback control and it illustrates the new developments on representative problems from a variety of applications *Optimal Control of Coupled Systems of Partial Differential Equations* Karl Kunisch, Günter Leugering, Jürgen Sprekels, Fredi Tröltzsch, 2009-12-03 Contains contributions originating from the Conference on Optimal Control of Coupled Systems of Partial Differential Equations held at the Mathematisches Forschungsinstitut Oberwolfach in March 2008 This work covers a range of topics such as controllability optimality systems model reduction techniques and fluid structure interactions

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