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NONSMOOTH OPTIMAL REGULATION AND DISCONTINUOUS STABILIZATION A. Bacciotti and F. Ceragioli Dipartimento di Matematica del Politecnico di Torino C.so Duca degli Abruzzi, 24 - 10129 Torino - Italy bacciotti@polito.it ceragiol@calvino.polito.it Abstract For a ne control systems, we study the relationship between an optimal regulation problem on

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NONSMOOTH OPTIMAL REGULATION AND DISCONTINUOUS STABILIZATION

1166 N onsmooth optimal regulation and discontinuous stabilization The o rem 3.2. Le t syste m (1.1)b eg i v e na n dl e t h (x) be cont inuous, radially un-

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We investigate a nonsmooth Newton's method for the numerical solution of discretized optimal control problems subject to pure state constraints and mixed control-state constraints. The infinite dimensional problem is discretized by application of a general one-step method to the differential equation.

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to optimal) control has come to light more recently. It appears in particular that in the analysis of truly nonlinear control systems, the consideration of nonsmooth Lyapunov functions and discontinuous feedbacks becomes un-avoidable. II. Introduction The basic object in the control theory of ordinary differential equations is the system

Nonsmooth Analysis in Systems and Control Theory

The stability analysis for linear-quadratic problems plays an essential role in the analysis of nonlinear optimal control problems, in the convergence of the SQP method, and in the convergence of solutions to a discretized problem to solutions of the continuous problem.

Stability and Sensitivity Analysis in Optimal Control of ...

Clarke FH (2004) Lyapunov functions and feedback in nonlinear control. In: de Queiroz MS, Malisoff M, Wolenski P (eds) Optimal Control, Stabilization and Nonsmooth Analysis. Lecture Notes in Control and Information Sciences, vol 301. Springer, New York, pp 267–282 CrossRef Google Scholar

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Optimal Control Problem for Switched System with the ...

The second part is devoted to the methods of nonsmooth optimization and their development. A proximal bundle method for nonsmooth nonconvex optimization subject to nonsmooth constraints is constructed. In the last part nonsmooth optimization is applied to problems arising from optimal control of systems covered by partial differential equations.

Nonsmooth Optimization: Analysis And Algorithms With ...

Abstract. This paper provides a survey of the theory of patchy feedbacks, and its applications to asymptotic stabilization and

optimal control. It also contains two new results, showing the robustness of sub-optimal patchy feedbacks both in the case of (internal and external) deterministic disturbances, and of random perturbations modelled by stochastic Brownian motion.

Patchy feedbacks for stabilization and optimal control, in ...

I. Shvartsman, New Approximation Method in the Proof of the Maximum Principle for Nonsmooth Optimal Control Problems with State Constraints, J. of Mathematical Analysis and Applications, Vol. 326, 2007, pp. 974-1000

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control law. 4 OPTIMAL CONTROL APPROACH In Section I, we mentioned using the invariant subset approach and the necessary and sufficient conditions for set stabilization for the BNCs have been established in [27]. In the following section, the feedback controller for set stabilization that was designed by the optimal control approach will be ...