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software implementation against, especially if you are a researcher involved in the field of computational optimal control.

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Applications of optimal stochastic control are to be found in science, economics, and engineering. The course presents a review of mathematical background, optimal control and estimation, duality, and optimal stochastic control. Spring 2020 Syllabus.

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## **AAE 56800: Applied Optimal Control and Estimation - School ...**

Applied Optimal Control and Estimation. Description: The main objective of this course is to study analysis and synthesis methods of optimal controllers and estimators for stochastic dynamical systems. Optimal control is a time-domain method that computes the control input to a dynamical system which minimizes a cost function.

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a cost function. The dual problem is optimal estimation which computes the estimated states of the system with stochastic disturbances by minimizing the errors between the true states and the

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estimated states. Combination of the two leads to optimal stochastic control. Applications of optimal stochastic control are to be found in science, economics,

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Lecture Notes D. S. Naidu: Optimal Control Systems, CRC Press, 2002. A. Sinha: Linear Systems: Optimal and Robust Control, CRC Press, 2007. A. E. Bryson and Y-C Ho ...

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## **Applied Optimal Control: Optimization, Estimation and ...**

A focused presentation of how sparse optimization methods can be combined with discretization techniques for differential-algebraic equations and used to solve optimal control and estimation problems. Contains an extensive collection of problems in order to demonstrate the methods.

## **Practical Methods for Optimal Control and Estimation Using ...**

Optimal Control and Estimation is a graduate course that presents the theory and application of optimization, probabilistic modeling, and stochastic control to dynamic systems. Particular attention is given to modeling dynamic systems, measuring and controlling their behavior, and developing strategies for future courses of action.

## **Seminars on Optimal Control and Estimation**

Linear-quadratic (LQ) control is examined via time-domain and frequency-domain analyses. Disturbances and measurement error can affect the quality of optimal control. These factors are accounted for by including optimal linear and nonlinear state estimation in the design process.

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...

### **Applied Optimal Control: Optimization, Estimation and ...**

The book describes how sparse optimization methods can be combined with discretization techniques for differential-algebraic equations and used to solve optimal control and estimation problems. The interaction between optimization and integration is emphasized throughout the book.

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