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ANALYSIS, CONTROL AND OPTIMIZATION OF COMPLEX DYNAMIC SYSTEMS

El Kébir Boukas Roland P. Malhamé



Analysis Control And Optimization Of Complex Dynamic Systems

Ivan Zelinka, Guanrong Chen

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Analysis, Control and Optimization of Complex Dynamic Systems El-Kébir Boukas, Roland P. Malhamé, 2005-12-05 Analysis Control and Optimization of Complex Dynamic Systems gathers in a single volume a spectrum of complex dynamic systems related papers written by experts in their fields and strongly representative of current research trends Complex systems present important challenges in great part due to their sheer size which makes it difficult to grasp their dynamic behavior optimize their operations or study their reliability Yet we live in a world where due to increasing inter dependencies and networking of systems complexity has become the norm With this in mind the volume comprises two parts The first part is dedicated to a spectrum of complex problems of decision and control encountered in the area of production and inventory systems. The second part is dedicated to large scale or multi agent system problems occurring in other areas of engineering such as telecommunication and electric power networks as well as more generic context Analysis and Synthesis Techniques in Complex Control and Dynamic Systems C. T. Leondes, 1994-01-01 Analysis and Synthesis Techniques in Complex Control and Dynamic Systems presents articles on control and dynamic systems The book covers articles on FE and BE combined techniques in structural analysis and optimization simultaneous optimization of structure and robust control and techniques in reduced order dynamic compensator design for stability robustness of linear discrete time systems The text also includes articles about robust control synthesis via mathematical programming techniques system parameter estimation from sampled data and output feedback stabilization of uncertain systems with state delay The techniques in coupled modal sliding mode control of vibration in flexible structures as well as the control and dynamics of the deep space network antennas are also emcompassed Electrical engineers mechanical engineers computer engineers and flight engineers will find the book invaluable Markovian Demand Inventory Models Dirk Beyer, Feng Cheng, Suresh P. Sethi, Michael Taksar, 2009-10-03 Inventory management is concerned with matching supply with demand and a central problem in Operations Management The problem is to find the amount to be produced or purchased in order to maximize the total expected profit or minimize the total expected cost Over the past two decades several variations of the formula appeared mostly in trade journals written by and for inventory managers A critical assumption in the inventory literature is that the demands in different periods are independent and identically distributed However in real life demands may depend on environmental considerations or the events in the world such as the weather the state of economy etc Moreover these events are represented by stochastic processes exogenous or controlled In Markovian Demand Inventory Models the authors are concerned with inventory models where these world events are modeled by Markov processes Their research on Markovian demand inventory models was carried out over a period of ten years beginning in the early nineties Distributed Optimization: Advances in Theories, Methods, and Applications Huaging Li, Qingguo Lü, Zheng Wang, Xiaofeng Liao, Tingwen Huang, 2020-08-04 This book offers a valuable reference guide for researchers in distributed optimization and for senior

undergraduate and graduate students alike Focusing on the natures and functions of agents communication networks and algorithms in the context of distributed optimization for networked control systems this book introduces readers to the background of distributed optimization recent developments in distributed algorithms for various types of underlying communication networks the implementation of computation efficient and communication efficient strategies in the execution of distributed algorithms and the frameworks of convergence analysis and performance evaluation On this basis the book then thoroughly studies 1 distributed constrained optimization and the random sleep scheme from an agent perspective 2 asynchronous broadcast based algorithms event triggered communication quantized communication unbalanced directed networks and time varying networks from a communication network perspective and 3 accelerated algorithms and stochastic gradient algorithms from an algorithm perspective Finally the applications of distributed optimization in large scale statistical learning wireless sensor networks and for optimal energy management in smart grids are discussed Advances in nonlinear systems and networks, volume II Fei Yu, Ho Ching Iu, Hairong Lin, Viet-Thanh Pham, 2024-03-04

Fundamentals of Ordinary Differential Equations Mohit Chatterjee, 2025-02-20 Fundamentals of Ordinary Differential Equations is a comprehensive guide designed for students researchers and professionals to master ODE theory and applications We cover essential principles advanced techniques and practical applications providing a well rounded resource for understanding differential equations and their real world impact The book offers a multifaceted approach from basic principles to advanced concepts catering to fields like physics engineering biology and economics Mathematical ideas are broken down with step by step explanations examples and illustrations making complex concepts accessible Real world examples throughout each chapter show how ODEs model and analyze systems in diverse disciplines We also explain numerical methods such as Euler's method Runge Kutta and finite differences equipping readers with computational tools for solving ODEs Advanced topics include bifurcation chaos theory Hamiltonian systems and singular perturbations providing an in depth grasp of ODE topics With chapter summaries exercises glossaries and additional resources Fundamentals of Ordinary Differential Equations is an essential reference for students professionals and practitioners across science and engineering fields Extremal Fuzzy Dynamic Systems Gia Sirbiladze, 2012-09-25 In this book the author presents a new approach to the study of weakly structurable dynamic systems It differs from other approaches by considering time as a source of fuzzy uncertainty in dynamic systems It begins with a thorough introduction where the general research domain the problems and ways of their solutions are discussed The book then progresses systematically by first covering the theoretical aspects before tackling the applications In the application section a software library is described which contains discrete EFDS identification methods elaborated during fundamental research of the book Extremal Fuzzy Dynamic Systems will be of interest to theoreticians interested in modeling fuzzy processes to researchers who use fuzzy statistics as well as practitioners from different disciplines whose research interests include abnormal extreme and monotone processes in

Applications II René Carmona, François Delarue, 2018-03-08 This two volume book offers a comprehensive treatment of the probabilistic approach to mean field game models and their applications. The book is self contained in nature and includes original material and applications with explicit examples throughout including numerical solutions. Volume II tackles the analysis of mean field games in which the players are affected by a common source of noise. The first part of the volume introduces and studies the concepts of weak and strong equilibria and establishes general solvability results. The second part is devoted to the study of the master equation a partial differential equation satisfied by the value function of the game over the space of probability measures Existence of viscosity and classical solutions are proven and used to study asymptotics of games with finitely many players Together both Volume I and Volume II will greatly benefit mathematical graduate students and researchers interested in mean field games. The authors provide a detailed road map through the book allowing different access points for different readers and building up the level of technical detail. The accessible approach and overview will allow interested researchers in the applied sciences to obtain a clear overview of the state of the art in mean field games.

Evolutionary Algorithms, Swarm Dynamics and Complex Networks Ivan Zelinka, Guanrong Chen, 2017-11-25 Evolutionary algorithms constitute a class of well known algorithms which are designed based on the Darwinian theory of evolution and Mendelian theory of heritage They are partly based on random and partly based on deterministic principles Due to this nature it is challenging to predict and control its performance in solving complex nonlinear problems Recently the study of evolutionary dynamics is focused not only on the traditional investigations but also on the understanding and analyzing new principles with the intention of controlling and utilizing their properties and performances toward more effective real world applications In this book based on many years of intensive research of the authors is proposing novel ideas about advancing evolutionary dynamics towards new phenomena including many new topics even the dynamics of equivalent social networks In fact it includes more advanced complex networks and incorporates them with the CMLs coupled map lattices which are usually used for spatiotemporal complex systems simulation and analysis based on the observation that chaos in CML can be controlled so does evolution dynamics All the chapter authors are to the best of our knowledge originators of the ideas mentioned above and researchers on evolutionary algorithms and chaotic dynamics as well as complex networks who will provide benefits to the readers regarding modern scientific research on related subjects **Controllability of Complex Networks at Minimum Cost** Gustav Lindmark, 2020-04-30 The control theoretic notion of controllability captures the ability to guide a system toward a desired state with a suitable choice of inputs Controllability of complex networks such as traffic networks gene regulatory networks power grids etc can for instance enable efficient operation or entirely new applicative possibilities However when control theory is applied to complex networks like these several challenges arise This thesis considers some of them in particular we investigate how a given network can be rendered controllable at a minimum cost by

placement of control inputs or by growing the network with additional edges between its nodes As cost function we take either the number of control inputs that are needed or the energy that they must exert A control input is called unilateral if it can assume either positive or negative values but not both Motivated by the many applications where unilateral controls are common we reformulate classical controllability results for this particular case into a more computationally efficient form that enables a large scale analysis Assuming that each control input targets only one node called a driver node we show that the unilateral controllability problem is to a high degree structural from topological properties of the network we derive theoretical lower bounds for the minimal number of unilateral control inputs bounds similar to those that have already been established for the minimal number of unconstrained control inputs e g can assume both positive and negative values With a constructive algorithm for unilateral control input placement we also show that the theoretical bounds can often be achieved A network may be controllable in theory but not in practice if for instance unreasonable amounts of control energy are required to steer it in some direction For the case with unconstrained control inputs we show that the control energy depends on the time constants of the modes of the network the longer they are the less energy is required for control We also present different strategies for the problem of placing driver nodes such that the control energy requirements are reduced assuming that theoretical controllability is not an issue For the most general class of networks we consider directed networks with arbitrary eigenvalues and thereby arbitrary time constants we suggest strategies based on a novel characterization of network non normality as imbalance in the distribution of energy over the network Our formulation allows to quantify network non normality at a node level as combination of two different centrality metrics. The first measure quantifies the influence that each node has on the rest of the network while the second measure instead describes the ability to control a node indirectly from the other nodes Selecting the nodes that maximize the network non normality as driver nodes significantly reduces the energy needed for control Growing a network i e adding more edges to it is a promising alternative to reduce the energy needed to control it We approach this by deriving a sensitivity function that enables to quantify the impact of an edge modification with the H2 and H norms which in turn can be used to design edge additions that improve commonly used control energy metrics

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