Luenberger Chapter 2

When Harold Fried, et al. published The Measurement of Productive Efficiency: Techniques and Applications with OUP in 1993, the book received a great deal of professional interest for its accessible treatment of the rapidly growing field of efficiency and productivity analysis. The first several chapters, providing the background, motivation, and theoretical foundations for this topic, were the most widely recognized. In this tight, direct update, these same editors have compiled over ten years of the most recent research in this changing field, and expanded on those seminal chapters. The book will guide readers from the basic models to the latest, cutting-edge extensions, and will be reinforced by references to classic and current theoretical and applied research. It is intended for professors and graduate students in a variety of fields, ranging from economics to agricultural economics, business administration, management science, and public administration. It should also appeal to public servants and policy makers engaged in business performance analysis or regulation. Observers are digital algorithms that combine sensor outputs with knowledge of the system to provide results superior to traditional structures, which rely wholly on sensors. Observers have been used in selected industries for years, but most books explain them with complex mathematics. Observers in Control Systems uses intuitive discussion, software experiments, and supporting analysis to explain the advantages

and disadvantages of observers. If you are working in controls and want to improve your control systems, observers could be the technology you need and this book will give you a clear, thorough explanation of how they work and how to use them. Control systems and devices have become the most essential part of nearly all mechanical systems, machines, devices and manufacturing systems throughout the world. Increasingly the efficiency of production, the reliability of output and increased energy savings are a direct result of the quality and deployment of the control system. A modern and essential tool within the engineer's kit is the Observer which helps improve the performance and reduce the cost of these systems. George Ellis is the author of the highly successful Control System Design Guide (Second Edition). Unlike most controls books, which are written by control theorists and academics, Ellis is a leading engineer, designer, author and lecturer working in industry directly with the users of industrial motion control systems. Observers in Control Systems is written for all professional engineers and is designed to be utilized without an in-depth background in control theory. This is a "real-world" book which will demonstrate how observers work and how they can improve your control system. It also shows how observers operate when conditions are not ideal and teaches the reader how to quickly tune an observer in a working system. Software Available online: A free updated and enhanced version of the author's popular Visual ModelQ allows the reader to practice the concepts with Visual ModelQ models on a PC. Based on a virtual laboratory, all key topics are demonstrated

with more than twenty control system models. The models are written in Visual ModelQ ,and are available on the Internet to every reader with a PC. Teaches observers and Kalman filters from an intuitive perspective Explains how to reduce control system susceptibility to noise Shows how to design an adaptive controller based on estimating parameter variation using observers Shows how to improve a control system's ability to reject disturbances Key topics are demonstrated with PC-based models of control systems. The models are written in both MatLab® and ModelQ; models are available free of charge

Engineers must make decisions regarding the distribution of expensive resources in a manner that will be economically beneficial. This problem can be realistically formulated and logically analyzed with optimization theory. This book shows engineers how to use optimization theory to solve complex problems. Unifies the large field of optimization with a few geometric principles. Covers functional analysis with a minimum of mathematics. Contains problems that relate to the applications in the book.

As our title reveals, we focus on optimal control methods and applications relevant to linear dynamic economic systems in discrete-time variables. We deal only with discrete cases simply because economic data are available in discrete forms, hence realistic economic policies should be established in discrete-time structures. Though many books have been written on optimal control in engineering, we see few on discrete-type optimal control. More over, since economic models take slightly different forms than do

engineer ing ones, we need a comprehensive, self-contained treatment of linear optimal control applicable to discrete-time economic systems. The present work is intended to fill this need from the standpoint of contemporary macroeconomic stabilization. The work is organized as follows. In Chapter 1 we demonstrate instru ment instability in an economic stabilization problem and thereby establish the motivation for our departure into the optimal control world. Chapter 2 provides fundamental concepts and propositions for controlling linear deterministic discrete-time systems, together with some economic applica tions and numerical methods. Our optimal control rules are in the form of feedback from known state variables of the preceding period. When state variables are not observable or are accessible only with observation errors, we must obtain appropriate proxies for these variables, which are called "observers" in deterministic cases or "filters" in stochastic circumstances. In Chapters 3 and 4, respectively, Luenberger observers and Kalman filters are discussed, developed, and applied in various directions. Noticing that a separation principle lies between observer (or filter) and controller (cf.

This comprehensive work covers the whole field of mathematical programming, including linear programming, unconstrained and constrained nonlinear programming, nondifferentiable (or nonsmooth) optimization, integer programming, large scale systems optimization, dynamic programming, and optimization in infinite dimensions. Special emphasis is placed on unifying concepts such as point-to-set maps, saddle

points and perturbations functions, duality theory and its extensions.
Hidden Markov Models for Bioinformatics
This textbook aims to fill the gap between those that offer a theoretical treatment
without many applications and those that present and apply formulas without
appropriately deriving them. The balance achieved will give readers a fundamental
understanding of key financial ideas and tools that form the basis for building realistic
models, including those that may become proprietary. Numerous carefully chosen
examples and exercises reinforce the student's conceptual understanding and facility
with applications. The exercises are divided into conceptual, application-based, and
theoretical problems, which probe the material deeper. The book is aimed toward
advanced undergraduates and first-year graduate students who are new to finance or
want a more rigorous treatment of the mathematical models used within. While no
background in finance is assumed, prerequisite math courses include multivariable
calculus, probability, and linear algebra. The authors introduce additional mathematical
tools as needed. The entire textbook is appropriate for a single year-long course on
introductory mathematical finance. The self-contained design of the text allows for
instructor flexibility in topics courses and those focusing on financial derivatives.
Moreover, the text is useful for mathematicians, physicists, and engineers who want to
learn finance via an approach that builds their financial intuition and is explicit about
model building, as well as business school students who want a treatment of finance

that is deeper but not overly theoretical.

This edited monograph contains research contributions on a wide range of topics such as stochastic control systems, adaptive control, sliding mode control and parameter identification methods. The book also covers applications of robust and adaptice control to chemical and biotechnological systems. This collection of papers commemorates the 70th birthday of Dr. Alexander S. Poznyak.

First of a two-volume treatise on deterministic control systems modeled by multi-dimensional partial differential equations, originally published in 2000.

Data Envelopment Analysis (DEA) is often overlooked in empirical work such as diagnostic tests to determine whether the data conform with technology which, in turn, is important in identifying technical change, or finding which types of DEA models allow data transformations, including dealing with ordinal data. Advances in Data Envelopment Analysis focuses on both theoretical developments and their applications into the measurement of productive efficiency and productivity growth, such as its application to the modelling of time substitution, i.e. the problem of how to allocate resources over time, and estimating the "value" of a Decision Making Unit (DMU). Contents:AcknowledgementsPrefaceIntroduction:The DEA Technology and Its Representation(Axiomatic) Properties of the DEA ModelAppendixLooking at the Data in DEA:Data DiagnosticsTechnical ChangeData TranslationAppendix: Distance FunctionsDEA and Intensity Variables:On Shephard's Duality TheoryAdjoint

Transformations in DEAThe Diet ProblemPricing Decision Making UnitsDEA and Directional Distance Functions:Directional VectorsAggregation and Directional VectorsEndogenizing the Directional VectorAppendixDEA and Time Substitution:Theoretical UnderpinningReassessing the EU Stability and Growth PactMethodSome Limitations of Two DEA Models:The Non-Archimedean and DEASuper-Efficiency and ZerosReferences Readership: Advanced postgraduate students and researchers in operations research and economics with a particular interest in production theory and operations management. Keywords:Optimization Techniques;Multifactor Productivity;Intertemporal Firm Choice;Technological Change: Choices and Consequences;Diffusion Processes;Data Envelopment Analysis;Operations Research

Based on the results of over 10 years of research and development by the authors, this book presents a broad cross section of dynamic programming (DP) techniques applied to the optimization of dynamical systems. The main goal of the research effort was to develop a robust path planning/trajectory optimization tool that did not require an initial guess. The goal was partially met with a combination of DP and homotopy algorithms. DP algorithms are presented here with a theoretical development, and their successful application to variety of practical engineering problems is emphasized.

This new edition covers the central concepts of practical optimization techniques, with an emphasis on methods that are both state-of-the-art and popular. One major insight

is the connection between the purely analytical character of an optimization problem and the behavior of algorithms used to solve a problem. This was a major theme of the first edition of this book and the fourth edition expands and further illustrates this relationship. As in the earlier editions, the material in this fourth edition is organized into three separate parts. Part I is a self-contained introduction to linear programming. The presentation in this part is fairly conventional, covering the main elements of the underlying theory of linear programming, many of the most effective numerical algorithms, and many of its important special applications. Part II, which is independent of Part I, covers the theory of unconstrained optimization, including both derivations of the appropriate optimality conditions and an introduction to basic algorithms. This part of the book explores the general properties of algorithms and defines various notions of convergence. Part III extends the concepts developed in the second part to constrained optimization problems. Except for a few isolated sections, this part is also independent of Part I. It is possible to go directly into Parts II and III omitting Part I, and, in fact, the book has been used in this way in many universities. New to this edition is a chapter devoted to Conic Linear Programming, a powerful generalization of Linear Programming. Indeed, many conic structures are possible and useful in a variety of applications. It must be recognized, however, that conic linear programming is an advanced topic, requiring special study. Another important topic is an accelerated steepest descent method that exhibits superior convergence properties, and for this

reason, has become quite popular. The proof of the convergence property for both standard and accelerated steepest descent methods are presented in Chapter 8. As in previous editions, end-of-chapter exercises appear for all chapters. From the reviews of the Third Edition: "... this very well-written book is a classic textbook in Optimization. It should be present in the bookcase of each student, researcher, and specialist from the host of disciplines from which practical optimization applications are drawn." (Jean-Jacques Strodiot, Zentralblatt MATH, Vol. 1207, 2011) Convex optimization problems arise frequently in many different fields. This book provides a comprehensive introduction to the subject, and shows in detail how such problems can be solved numerically with great efficiency. The book begins with the basic elements of convex sets and functions, and then describes various classes of convex optimization problems. Duality and approximation techniques are then covered, as are statistical estimation techniques. Various geometrical problems are then presented, and there is detailed discussion of unconstrained and constrained minimization problems, and interior-point methods. The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them. It contains many worked examples and homework exercises and will appeal to students, researchers and practitioners in fields such as engineering, computer science, mathematics, statistics, finance and economics. During the last decade the techniques of non-linear optim ization have emerged as an

important subject for study and research. The increasingly widespread application of optim ization has been stimulated by the availability of digital computers, and the necessity of using them in the investigation of large systems. This book is an introduction to non-linear methods of optimization and is suitable for undergraduate and post graduate courses in mathematics, the physical and social sciences, and engineering. The first half of the book covers the basic optimization techniques including linear search methods, steepest descent, least squares, and the Newton-Raphson method. These are described in detail, with worked numerical examples, since they form the basis from which advanced methods are derived. Since 1965 advanced methods of unconstrained and constrained optimization have been developed to utilise the computational power of the digital computer. The second half of the book describes fully important algorithms in current use such as variable metric methods for unconstrained problems and penalty function methods for constrained problems. Recent work, much of which has not yet been widely applied, is reviewed and compared with currently popular techniques under a few generic main headings. vi PREFACE Chapter I describes the optimization problem in mathemat ical form and defines the terminology used in the remainder of the book. Chapter 2 is concerned with single variable optimization. The main algorithms of both search and approximation methods are developed in detail since they are an essential part of many multi-variable methods.

Investment ScienceOxford University Press, USA

Multiplicative noise appears in systems where the process or measurement noise levels depend on the system state vector. Such systems are relevant, for example, in radar measurements where larger ranges involve higher noise level. This monograph embodies a comprehensive survey of the relevant literature with basic problems being formulated and solved by applying various techniques including game theory, linear matrix inequalities and Lyapunov parameter-dependent functions. Topics covered include: convex H2 and H-infinity norms analysis of systems with multiplicative noise; state feedback control and state estimation of systems with multiplicative noise; dynamic and static output feedback of stochastic bilinear systems; tracking controllers for stochastic bilinear systems utilizing preview information. Various examples which demonstrate the applicability of the theory to practical control engineering problems are considered; two such examples are taken from the aerospace and guidance control areas.

The original edition of this book was celebrated for its coverage of the central concepts of practical optimization techniques. This updated edition expands and illuminates the connection between the purely analytical character of an optimization problem, expressed by properties of the necessary conditions, and the behavior of algorithms used to solve a problem. Incorporating modern theoretical insights, this classic text is even more useful.

My aim, in writing this monograph, has been to remedy this omission by presenting a comprehensive and unified theory of observers for continuous-time and discrete -time linear

systems. The book is intended for post-graduate students and researchers specializing in control systems, now a core subject in a number of disciplines. Forming, as it does, a self-contained volume it should also be of service to control engineers primarily interested in applications, and to mathematicians with some exposure to control problems.

Missing data affect nearly every discipline by complicating the statistical analysis of collected data. But since the 1990s, there have been important developments in the statistical methodology for handling missing data. Written by renowned statisticians in this area, Handbook of Missing Data Methodology presents many methodological advances and the latest applications of missing data methods in empirical research. Divided into six parts, the handbook begins by establishing notation and terminology. It reviews the general taxonomy of missing data mechanisms and their implications for analysis and offers a historical perspective on early methods for handling missing data. The following three parts cover various inference paradigms when data are missing, including likelihood and Bayesian methods; semi-parametric methods, with particular emphasis on inverse probability weighting; and multiple imputation methods. The next part of the book focuses on a range of approaches that assess the sensitivity of inferences to alternative, routinely non-verifiable assumptions about the missing data process. The final part discusses special topics, such as missing data in clinical trials and sample surveys as well as approaches to model diagnostics in the missing data setting. In each part, an introduction provides useful background material and an overview to set the stage for subsequent chapters. Covering both established and emerging methodologies for missing data, this book sets the scene for future research. It provides the framework for readers to delve into research and practical applications of missing data methods.

This book surveys the state-of-the-art in efficiency and productivity analysis, examining advances in the analytical foundations and empirical applications. The analytical techniques developed in this book for efficiency provide alternative ways of defining optimum outcome sets, typically as a (technical) production frontier or as an (economic) cost, revenue or profit frontier, and alternative ways of measuring efficiency relative to an appropriate frontier. Simultaneously, the analytical techniques developed for efficiency analysis extend directly to productivity analysis, thereby providing alternative methods for estimating productivity levels, and productivity change through time or productivity variation across producers. This book includes chapters using data envelopment analysis (DEA) or stochastic frontier analysis (SFA) as quantitative techniques capable of measuring efficiency and productivity. Across the book's 15 chapters, it broadly extends into popular application areas including agriculture, banking and finance, and municipal performance, and relatively new application areas including corporate social responsibility, the value of intangible assets, land consolidation, and the measurement of economic well-being. The chapters also cover topics such as permutation tests for production frontier shifts, new indices of total factor productivity, and also randomized controlled trials and production frontiers.
China has achieved rapid economic growth since the market-oriented reform in 1978 and became the second largest economy in the world in 2010. However, the growth model in China is still extensive in nature and may be characterized with high energy consumption and heavy environmental pollutions etc. In fact, China has successively become the largest carbon emitter since 2007 and the largest energy consumer since 2009 in the world. This book endeavors to analyze whether such energy driven and environment restricted economic growth

can be sustainable in China in the long run. The book describes the basic situations of energy consumption and environmental pollution in China from the dimensions of industries, regions and energy-types. It also introduces the evolution of energy and environmental policies implemented in China. In particular, this book makes use of the environmental activity analysis model to assess the sustainable transformation of economic model in Chinese industries and regions. This model captures the negative externalities of pollutants and estimates the environmental total factor productivity accurately. The possibilities of win-win development and double dividend are also forecasted. This book proposes new methods to measure the environmental total factor productivity, evaluate the process of low carbon transformation, quantify the structural bonus, estimate the abating cost and forecast the win-win development and so on. Researchers may find these methodologies useful for measuring other pollutants and for analysis in other countries.

This book deals with monitoring and control of biotechnological processes. Different methods are proposed which are based on the nonlinear structure of the process and do not require any a priori knowledge of the fermentation parameters. The theoretical stability and convergence properties of the proposed algorithms are analysed and their performances are illustrated by simulation results and, in many instances, by real life experiments. The concept of software sensors is introduced; these are algorithms based on the nonlinear model of the process and designed for on-line estimation of the biological variables and/or the fermentation parameters. In order to deal with process nonstationarities and parameter uncertainties, reference is made to adaptive estimation and control techniques. The book is the result of an intensive joint research effort by the authors during the last decade. It is intended as a graduate level text for

students of bioengineering as well as a reference text for scientists and engineers involved in the design and optimization of bioprocesses.

Justification of the state-contingent approach to the economics of uncertainty.

Financial Economics, Risk and Information presents the fundamentals of finance in static and dynamic frameworks with focus on risk and information. The objective of this book is to introduce undergraduate and first-year graduate students to the methods and solutions of the main problems in finance theory relating to the economics of uncertainty and information. The main goal of the second edition is to make the materials more accessible to a wider audience of students and finance professionals. The focus is on developing a core body of theory that will provide the student with a solid intellectual foundation for more advanced topics and methods. The new edition has streamlined chapters and topics, with new sections on portfolio choice under alternative information structures. The starting point is the traditional mean-variance approach, followed by portfolio choice from first principles. The topics are extended to alternative market structures, alternative contractual arrangements and agency, dynamic stochastic general equilibrium in discrete and continuous time, attitudes towards risk and towards inter-temporal substitution in discrete and continuous time; and option pricing. In general, the book presents a balanced introduction to the use of stochastic methods in discrete and continuous time in the field of financial economics.

Featuring contributions from leading experts, the Road and Off-Road Vehicle System Dynamics Handbook provides comprehensive, authoritative coverage of all the major issues involved in road vehicle dynamic behavior. While the focus is on automobiles, this book also highlights motorcycles, heavy commercial vehicles, and off-road vehicles.The authors

A comprehensive introduction to the tools, techniques and applications of convex optimization. This third edition of the classic textbook in Optimization has been fully revised and updated. It comprehensively covers modern theoretical insights in this crucial computing area, and will be required reading for analysts and operations researchers in a variety of fields. The book connects the purely analytical character of an optimization problem, and the behavior of algorithms used to solve it. Now, the third edition has been completely updated with recent Optimization Methods. The book also has a new co-author, Yinyu Ye of California's Stanford University, who has written lots of extra material including some on Interior Point Methods. Sweden has a long history of ambitious environmental, energy and climate policy. Due to the large amount of data available it is possible to perform statistically sound analysis and assess long term changes in productivity, efficiency, and technological development. The data at hand together with Sweden's ambitious energy and climate policy provides a unique opportunity to shed light on pertinent policy issues. The Impact of Climate Policy on Environmental and Economic Performance answers several key questions: What is the effect of the CO_2 tax on environmental performance and profitability of firms? Does including emissions in productivity measurement of the industrial firm matter? Did the introduction of the EU ETS spur technological development in the Swedish industrial firm? What air pollutant is most inhibiting production when regulated? Being aware and learning from the Swedish case can be very relevant for countries that are in the process of shaping their climate policy. This book is of great importance to researchers and policy makers who are interested in environmental economics, industrial economics and climate change.
Software for Computer Control is a collection of papers and lectures presented at the Second

IFAC/IFIP Symposium on Software for Computer Control, held in Prague, Czechoslovakia in June 1979. The symposium is organized with the hope of making vital contributions to the development of the computer sciences. The text focuses on the design and programming of process control systems used in various industrial processes and experiments. Topics covered include communication control in computer networks; program generators for process control applications; methods for the design of control software; presentations on software for microprocessors; real-time languages; algorithms for computer control; and applications of computer control in sciences. Computer scientists, systems analysts, programmers, and students of computer science will benefit from this book.

There has been great interest in "universal controllers" that mimic the functions of human processes to learn about the systems they are controlling on-line so that performance improves automatically. Neural network controllers are derived for robot manipulators in a variety of applications including position control, force control, link flexibility stabilization and the management of high-frequency joint and motor dynamics. The first chapter provides a background on neural networks and the second on dynamical systems and control. Chapter three introduces the robot control problem and standard techniques such as torque, adaptive and robust control. Subsequent chapters give design techniques and Stability Proofs For NN Controllers For Robot Arms, Practical Robotic systems with high frequency vibratory modes, force control and a general class of non-linear systems. The last chapters are devoted to discrete- time NN controllers. Throughout the text, worked examples are provided.

From cell phones to Web portals, advances in information and communications technology have thrust society into an information age that is far-reaching, fast-moving, increasingly

complex, and yet essential to modern life. Now, renowned scholar and author David Luenberger has produced Information Science, a text that distills and explains the most important concepts and insights at the core of this ongoing revolution. The book represents the material used in a widely acclaimed course offered at Stanford University. Drawing concepts from each of the constituent subfields that collectively comprise information science, Luenberger builds his book around the five "E's" of information: Entropy, Economics, Encryption, Extraction, and Emission. Each area directly impacts modern information products, services, and technology--everything from word processors to digital cash, database systems to decision making, marketing strategy to spread spectrum communication. To study these principles is to learn how English text, music, and pictures can be compressed, how it is possible to construct a digital signature that cannot simply be copied, how beautiful photographs can be sent from distant planets with a tiny battery, how communication networks expand, and how producers of information products can make a profit under difficult market conditions. The book contains vivid examples, illustrations, exercises, and points of historic interest, all of which bring to life the analytic methods presented: Presents a unified approach to the field of information science Emphasizes basic principles Includes a wide range of examples and applications Helps students develop important new skills Suggests exercises with solutions in an instructor's manual

Issues in Electronic Circuits, Devices, and Materials: 2012 Edition is a ScholarlyEditions™ eBook that delivers timely, authoritative, and comprehensive information about Lasers and Photonics. The editors have built Issues in Electronic Circuits, Devices, and Materials: 2012 Edition on the vast information databases of ScholarlyNews.™ You can expect the information

about Lasers and Photonics in this eBook to be deeper than what you can access anywhere else, as well as consistently reliable, authoritative, informed, and relevant. The content of Issues in Electronic Circuits, Devices, and Materials: 2012 Edition has been produced by the world's leading scientists, engineers, analysts, research institutions, and companies. All of the content is from peer-reviewed sources, and all of it is written, assembled, and edited by the editors at ScholarlyEditions™ and available exclusively from us. You now have a source you can cite with authority, confidence, and credibility. More information is available at http://www.ScholarlyEditions.com/.

In industrial organization and labour economics, many of the most interesting recent contributions have encompassed explicit dynamics as well as extensive form games. This book collects and explains a number of the most widely used techniques in dynamic economic analysis.

The advance of variable speed drives systems (VSDs) engineering highlights the need of specific technical guidance provision by electrical machines and drives manufacturers, so that such applications can be properly designed to present advantages in terms of both energy efficiency and expenditure. This book presents problems and solutions related to inverter-fed electrical motors. Practically orientated, the book describes the reasons, theory and analysis of those problems. Various solutions for individual problems are presented together with the complete design process, modelling and simulation examples with MATLAB/Simulink on the companion website. A key focus of Variable Speed AC Drives with Inverter Output Filters is to

examine the state variables estimation and motor control structures which have to be modified according to the used solution (filter). In most control systems the structure and parameters are taken into account to make it possible for precise control of the motor. This methodology is able to include modifications and extensions depending on specific control and estimation structures. Highly accessible, this is an invaluable resource for practising R&D engineers in drive companies, power electronics & control engineers and manufacturers of electrical drives. Senior undergraduate and postgraduate students in electronics and control engineering will also find it of value. Financial intermediaries typically offer derivatives to their customers only when they can hedge the exposures from these transactions. Baron and Lange show that parimutuel auctions can be used by financial intermediaries to offer derivatives without exposing themselves to risk.

David G. Luenberger's Investment Science has become the dominant seller in Master of Finance programs, Senior or Masters level engineering, economics and statistics programs, as well as the programs in Financial Engineering. The author gives thorough yet highly accessible mathematical coverage of the fundamental topics of introductory investments: fixed-income securities, modern portfolio theory and capital asset pricing theory, derivatives (futures, options, and swaps), and innovations in optimal portfolio growth andvaluation of multi period risky investments. Throughout the text, Luenberger uses mathematics to present essential ideas about investments and their applications

in business practice. The new edition is updated to include the significant advances in financial theory and practice. The text now includes two new chapters on Risk Measurement and Credit Risk and the expanded use of so-called real options, the characterization of volatility changes, and methods for incorporating suchbehavior in valuation. New exercise material and modifications to reflect the most recent financial changes have been made to nearly all chapters in this second edition.

This book presents the various design methods of a state-feedback control law and of an observer. The considered systems are of continuous-time and of discrete-time nature, monovariable or multivariable, the last ones being of main consideration. Three different approaches are described: • Linear design methods, with an emphasis on decoupling strategies, and a general formula for multivariable controller or observer design; • Quadratic optimization methods: Linear Quadratic Control (LQC), optimal Kalman filtering, Linear Quadratic Gaussian (LQG) control; • Linear matrix inequalities (LMIs) to solve linear and quadratic problems. The duality between control and observation is taken to advantage and extended up to the mathematical domain. A large number of exercises, all given with their detailed solutions, mostly obtained with MATLAB, reinforce and exemplify the practical orientation of this book. The programs, created by the author for their solving, are available on the Internet sites of Springer and of MathWorks for downloading. This book is targeted at students of Engineering Schools or Universities, at the Master's level, at engineers desiring to design and

implement innovative control methods, and at researchers.

World Scientific Series in Applicable Analysis (WSSIAA) aims at reporting new developments of high mathematical standard and current interest. Each volume in the series shall be devoted to the mathematical analysis that has been applied or potentially applicable to the solutions of scientific, engineering, and social problems. This volume contains 30 research articles on the theory of optimization and its applications by the leading scientists in the field. It is hoped that the material in the present volume will open new vistas in research. Contributors: B D O Anderson, M Bertaja, O J Boxma, O Burdakov, A Cantoni, D J Clements, B D Craven, J B Cruz, Jr., P Diamond, S V Drakunov, Y G Evtushenko, N M Filatov, I Galligani, J C Geromel, F Giannessi, M J Grimble, G O Guardabassi, D-W Gu, C H Houpis, D G Hull, C Itiki, X Jian, M A Johnson, R E Kalaba, J C Kalkkuhl, M R Katebi, T J Kim, P Kloeden, T Kobylarz, A J Laub, C S Lee, G Leitmann, B-G Liu, J Liu, Z-Q Luo, K A Lurie, P Maponi, J B Matson, A Mess, G Pacelli, M Pachter, I Postlethwaite, T Rapcsak, M C Recchioni, Y Sakawa, S V Savastyuk, K Schittkowski, Y Shi, M A Sikora, D D Siljak, K L Teo, C Tovey, P Tseng, F E Udwadia, H Unbehauen, A Vladimirov, B Vo, J F Whidborne, R Xu, P L Yu, V G Zhadan, F Zirilli. Contents:Dual Cones in Spaces of Convex Sets and Fuzzy Sets (P Diamond et al.)Dual Barrier-Projection Methods in Linear Programming (Y G Evtushenko & V G Zhadan)Solving Parameter Identification Problems on a Parallel-Vector Computer (I Galligani & M Bertaja)Appell's Equations of

Motion and the Generalized Inverse Form (C Itiki et al.)Dynamic Nonlinear Optimisation Using the Gate Function Approach (M R Katebi et al.)Control Strategies for an Endemic Disease in the Presence of Uncertainty (C S Lee & G Leitmann)On Global Convergence of an Algorithm for Optimal Control of Discrete-Time Systems (Y Sakawa)Parameter Estimation in Differential Equations (K Schittkowski)A Sliding Mode Based Leader-Follower Strategy for Multi-Level Hierarchies (M A Sikora et al.)Synthesis of Adaptive Controllers Using Bicriterial Optimization and Lyapunov Functions (H Unbehauen & N M Filatov)and other papers Readership: Researchers in applied mathematics and mathematical physics. keywords:Optimization Theory
Copyright: 059d6da55fa459a1ac41561f35efb600