



Analytical Methods of Optimization (Dover Books on Mathematics)

D. F. Lawden

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Suitable for advanced undergraduates and graduate students, this text surveys the classical theory of the calculus of variations. It takes the approach most appropriate for applications to problems of optimizing the behavior of engineering systems. Two of these problem areas have strongly influenced this presentation: the design of the control systems and the choice of rocket trajectories to be followed by terrestrial and extraterrestrial vehicles.

Topics include static systems, control systems, additional constraints, the Hamilton-Jacobi equation, and the accessory optimization problem. Prerequisites include a course in the analysis of functions of many real variables and a familiarity with the elementary theory of ordinary differential equations, especially linear equations. Emphasis throughout the text is placed upon methods and principles, which are illustrated by worked problems and sets of exercises. Solutions to the exercises are available from the publisher upon request.

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