

Bernt J. Leira

# Optimal Stochastic Control Schemes Within a Structural Reliability Framework



Springer

# Optimal Stochastic Control Schemes Within A Structural Reliability Framework Springerbriefs In Statistics

**Nizar Touzi**



## **Optimal Stochastic Control Schemes Within A Structural Reliability Framework Springerbriefs In Statistics:**

**Optimal Stochastic Control Schemes within a Structural Reliability Framework** Bernt J. Leira, 2013-09-07 The book addresses the topic of on line implementation of structural and mechanical design criteria as an explicit part of optimal control schemes The intention of the present research monograph is to reflect recent developments within this area Examples of application of relevant control algorithms are included to illustrate their practical implementation These examples are mainly taken from the area of marine technology with the multi component external loading being represented as both varying in time and with magnitudes that are represented as statistical quantities The relevant target group will be mechanical and structural engineers that are concerned with smart components and structures where optimal design principles and control actuators are combined The book is also relevant for engineers e g involved in mechatronics and control applications Reliability-Based Analysis and Design of Structures and Infrastructure Ehsan Noroozinejad

Farsangi, Mohammad Noori, Paolo Gardoni, Izuru Takewaki, Humberto Varum, Aleksandra Bogdanovic, 2021-09-27 Increasing demand on improving the resiliency of modern structures and infrastructure requires ever more critical and complex designs Therefore the need for accurate and efficient approaches to assess uncertainties in loads geometry material properties manufacturing processes and operational environments has increased significantly Reliability based techniques help develop more accurate initial guidance for robust design and help to identify the sources of significant uncertainty in structural systems Reliability Based Analysis and Design of Structures and Infrastructure presents an overview of the methods of classical reliability analysis and design most associated with structural reliability It also introduces more modern methods and advancements and emphasizes the most useful methods and techniques used in reliability and risk studies while elaborating their practical applications and limitations rather than detailed derivations Features Provides a practical and comprehensive overview of reliability and risk analysis and design techniques Introduces resilient and smart structures infrastructure that will lead to more reliable and sustainable societies Considers loss elimination risk management and life cycle asset management as related to infrastructure projects Introduces probability theory statistical methods and reliability analysis methods Reliability Based Analysis and Design of Structures and Infrastructure is suitable for researchers and practicing engineers as well as upper level students taking related courses in structural reliability analysis and design

**Geotechnical Lessons Learnt—Building and Transport Infrastructure Projects** Hadi Khabbaz, Chalachat Rujikiatkamjorn, Ali Parsa-Pajouh, 2024-09-17 This book presents the select proceedings of the 26th Annual Symposium organized by the Sydney Chapter of the Australian Geomechanics Society AGS The symposium brought together key stakeholders of the Australian geological and geotechnical community This book showcases state of the art practices new research findings and case histories that demonstrate reliability based designs and assessments The papers on reliability based approaches cover various aspects of site investigations interpretations designs specialized testing and technologies

This book presents recent innovations trends and concerns as well as practical challenges encountered and solutions adopted in the field This volume will be a useful guide to those in academia and industry working in the fields of geotechnical engineering

**Stochastic Models in Reliability** Terje Aven,Uwe Jensen,2013-09-02 A comprehensive up to date presentation of some of the classical areas of reliability based on a more advanced probabilistic framework using the modern theory of stochastic processes This framework allows analysts to formulate general failure models establish formulae for computing various performance measures as well as determine how to identify optimal replacement policies in complex situations

*Stochastic Modeling for Reliability* Maxim Finkelstein, Ji Hwan Cha,2013-04-12 Focusing on shocks modeling burn in and heterogeneous populations Stochastic Modeling for Reliability naturally combines these three topics in the unified stochastic framework and presents numerous practical examples that illustrate recent theoretical findings of the authors The populations of manufactured items in industry are usually heterogeneous However the conventional reliability analysis is performed under the implicit assumption of homogeneity which can result in distortion of the corresponding reliability indices and various misconceptions Stochastic Modeling for Reliability fills this gap and presents the basics and further developments of reliability theory for heterogeneous populations Specifically the authors consider burn in as a method of elimination of weak items from heterogeneous populations The real life objects are operating in a changing environment One of the ways to model an impact of this environment is via the external shocks occurring in accordance with some stochastic point processes The basic theory for Poisson shock processes is developed and also shocks as a method of burn in and of the environmental stress screening for manufactured items are reconsidered Stochastic Modeling for Reliability introduces and explores the concept of burn in in heterogeneous populations and its recent development providing a sound reference for reliability engineers applied mathematicians product managers and manufacturers alike

*Stochastic Optimal Control of Structures* Yongbo Peng, Jie Li,2019-06-27 This book proposes for the first time a basic formulation for structural control that takes into account the stochastic dynamics induced by engineering excitations in the nature of non stationary and non Gaussian processes Further it establishes the theory of and methods for stochastic optimal control of randomly excited engineering structures in the context of probability density evolution methods such as physically based stochastic optimal PSO control By logically integrating randomness into control gain the book helps readers design elegant control systems mitigate risks in civil engineering structures and avoid the dilemmas posed by the methods predominantly applied in current practice such as deterministic control and classical linear quadratic Gaussian LQG control associated with nominal white noises

**Stochastic Controls** Jiongmin Yong,Xun Yu Zhou,1999-06-22 As is well known Pontryagin's maximum principle and Bellman's dynamic programming are the two principal and most commonly used approaches in solving stochastic optimal control problems An interesting phenomenon one can observe from the literature is that these two approaches have been developed separately and independently Since both methods are used to investigate the same

problems a natural question one will ask is the following Q What is the relationship between the maximum principle and dynamic programming in stochastic optimal controls There did exist some researches prior to the 1980s on the relationship between these two Nevertheless the results usually were stated in heuristic terms and proved under rather restrictive assumptions which were not satisfied in most cases In the statement of a Pontryagin type maximum principle there is an adjoint equation which is an ordinary differential equation ODE in the finite dimensional deterministic case and a stochastic differential equation SDE in the stochastic case The system consisting of the adjoint equation the original state equation and the maximum condition is referred to as an extended Hamiltonian system On the other hand in Bellman's dynamic programming there is a partial differential equation PDE of first order in the finite dimensional deterministic case and of second order in the stochastic case This is known as a Hamilton Jacobi Bellman HJB equation

**Optimal Stochastic Control** Herman Chernoff, 1967 Optimal Stochastic Control, Stochastic Target Problems, and Backward SDE Nizar Touzi, 2014-10-15 This book collects some recent developments in stochastic control theory with applications to financial mathematics We first address standard stochastic control problems from the viewpoint of the recently developed weak dynamic programming principle A special emphasis is put on the regularity issues and in particular on the behavior of the value function near the boundary We then provide a quick review of the main tools from viscosity solutions which allow to overcome all regularity problems We next address the class of stochastic target problems which extends in a nontrivial way the standard stochastic control problems Here the theory of viscosity solutions plays a crucial role in the derivation of the dynamic programming equation as the infinitesimal counterpart of the corresponding geometric dynamic programming equation The various developments of this theory have been stimulated by applications in finance and by relevant connections with geometric flows Namely the second order extension was motivated by illiquidity modeling and the controlled loss version was introduced following the problem of quantile hedging The third part specializes to an overview of Backward stochastic differential equations and their extensions to the quadratic case

**Stochastic Theory and Control** Bozenna Pasik-Duncan, 2002-07-24 This volume contains almost all of the papers that were presented at the Workshop on Stochastic Theory and Control that was held at the University of Kansas 18-20 October 2001 This three day event gathered a group of leading scholars in the field of stochastic theory and control to discuss leading edge topics of stochastic control which include risk sensitive control adaptive control mathematics of finance estimation identification optimal control nonlinear filtering stochastic differential equations stochastic partial differential equations and stochastic theory and its applications The workshop provided an opportunity for many stochastic control researchers to network and discuss cutting edge technologies and applications teaching and future directions of stochastic control Furthermore the workshop focused on promoting control theory in particular stochastic control and it promoted collaborative initiatives in stochastic theory and control and stochastic control education The lecture on Adaptation of Real Time Seizure Detection Algorithm was videotaped by the PBS Participants

of the workshop have been involved in contributing to the documentary being filmed by PBS which highlights the extraordinary work on Math Medicine and the Mind Discovering Treatments for Epilepsy that examines the efforts of the multidisciplinary team on which several of the participants of the workshop have been working for many years to solve one of the world's most dramatic neurological conditions. Invited high school teachers of Math and Science were among the participants of this professional meeting.

## **Optimal Stochastic Control Schemes Within A Structural Reliability Framework Springerbriefs In Statistics** Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has been apparent than ever. Its capability to stir emotions, provoke thought, and instigate transformation is actually remarkable. This extraordinary book, aptly titled "**Optimal Stochastic Control Schemes Within A Structural Reliability Framework Springerbriefs In Statistics**," written by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we shall delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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