



Suresh P. Sethi

Optimal Control Theory

Applications to Management Science
and Economics

Fourth Edition

Optimal Control Theory Applications To Management Science And Economics

Luca Lambertini

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Optimal Control Theory Suresh P. Sethi, 2018-11-28 This fully revised 3rd edition offers an introduction to optimal control theory and its diverse applications in management science and economics. It brings to students the concept of the maximum principle in continuous as well as discrete time by using dynamic programming and Kuhn Tucker theory. While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations faced in business and economics. The book exploits optimal control theory to the functional areas of management including finance production and marketing and to economics of growth and of natural resources. In addition this new edition features materials on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework. The book provides exercises for each chapter and answers to selected exercises to help deepen the understanding of the material presented. Also included are appendices comprised of supplementary material on the solution of differential equations the calculus of variations and its relationships to the maximum principle and special topics including the Kalman filter certainty equivalence singular control a global saddle point theorem Sethi Skiba points and distributed parameter systems. Optimal control methods are used to determine optimal ways to control a dynamic system. The theoretical work in this field serves as a foundation for the book which the author has applied to business management problems developed from his research and classroom instruction. The new edition has been completely refined and brought up to date. Ultimately this should continue to be a valuable resource for graduate courses on applied optimal control theory but also for financial and industrial engineers economists and operational researchers concerned with the application of dynamic optimization in their fields.

Optimal Control Theory Suresh P. Sethi, Gerald L. Thompson, 2000-07-31 Optimal control methods are used to determine optimal ways to control a dynamic system. The theoretical work in this field serves as a foundation for the book which the authors have applied to business management problems developed from their research and classroom instruction. Sethi and Thompson have provided management science and economics communities with a thoroughly revised edition of their classic text on Optimal Control Theory. The new edition has been completely refined with careful attention to the text and graphic material presentation. Chapters cover a range of topics including finance production and inventory problems marketing problems machine maintenance and replacement problems of optimal consumption of natural resources and applications of control theory to economics. The book contains new results that were not available when the first edition was published as well as an expansion of the material on stochastic optimal control theory.

Optimal Control Theory Suresh P. Sethi, 2022-01-03 This new 4th edition offers an introduction to optimal control theory and its diverse applications in management science and economics. It introduces students to the concept of the maximum principle in continuous as well as discrete time by combining dynamic programming and Kuhn Tucker theory. While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations encountered.

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Optimal Control and Dynamic Games Christophe Deissenberg, Richard F. Hartl, 2005-11-03 Optimal Control and Dynamic Games has been edited to honor the outstanding contributions of Professor Suresh Sethi in the fields of Applied Optimal Control Professor Sethi is internationally one of the foremost experts in this field He is among others co author of the popular textbook Sethi and Thompson Optimal Control Theory Applications to Management Science and Economics The book consists of a collection of essays by some of the best known scientists in the field covering diverse aspects of applications of optimal control and dynamic games to problems in Finance Management Science Economics and Operations Research In doing so it provides both a state of the art overview over recent developments in the field and a reference work covering the wide variety of contemporary questions that can be addressed with optimal control tools and demonstrates the fruitfulness of the methodology

Solutions Manual for Optimal Control Theory Suresh P. Sethi, Gerald L. Thompson, 1981-11-30 *Solutions Manual for Optimal Control Theory* Suresh Prakash Sethi, Gerald L Thompson, 2014-01-15

Applications of Optimal Control Theory in Management Science and Economics Suresh Pal Sethi, 1971

Optimal Control Theory and Static Optimization in Economics Daniel Léonard, Ngo van Long, 1992-01-31 Optimal control theory is a technique being used increasingly by academic economists to study problems involving optimal decisions in a multi period framework This textbook is designed to make the difficult subject of optimal control theory easily accessible to economists while at the same time maintaining rigour Economic intuitions are emphasized and examples and problem sets covering a wide range of applications in economics are provided to assist in the learning process Theorems are clearly stated and their proofs are carefully explained The development of the text is gradual and fully integrated beginning with simple formulations and progressing to advanced topics such as control parameters jumps in state variables and bounded state space For greater

economy and elegance optimal control theory is introduced directly without recourse to the calculus of variations The connection with the latter and with dynamic programming is explained in a separate chapter A second purpose of the book is to draw the parallel between optimal control theory and static optimization Chapter 1 provides an extensive treatment of constrained and unconstrained maximization with emphasis on economic insight and applications Starting from basic concepts it derives and explains important results including the envelope theorem and the method of comparative statics This chapter may be used for a course in static optimization The book is largely self contained No previous knowledge of differential equations is required **Introductory Optimization Dynamics** Pierre N. V. Tu,Pierre Ninh Van Tu,1984 **A Primer on the Calculus of Variations and Optimal Control Theory** Mike Mesterton-Gibbons,2009 The calculus of variations is used to find functions that optimize quantities expressed in terms of integrals Optimal control theory seeks to find functions that minimize cost integrals for systems described by differential equations This book is an introduction to both the classical theory of the calculus of variations and the more modern developments of optimal control theory from the perspective of an applied mathematician It focuses on understanding concepts and how to apply them The range of potential applications is broad the calculus of variations and optimal control theory have been widely used in numerous ways in biology criminology economics engineering finance management science and physics Applications described in this book include cancer chemotherapy navigational control and renewable resource harvesting The prerequisites for the book are modest the standard calculus sequence a first course on ordinary differential equations and some facility with the use of mathematical software It is suitable for an undergraduate or beginning graduate course or for self study It provides excellent preparation for more advanced books and courses on the calculus of variations and optimal control theory *Introductory Optimization Dynamics* P.N.V. Tu,2013-11-11 Optimal Control theory has been increasingly used in Economics and Management Science in the last fifteen years or so It is now commonplace even at textbook level It has been applied to a great many areas of Economics and Management Science such as Optimal Growth Optimal Population Pollution control Natural Resources Bioeconomics Education International Trade Monopoly Oligopoly and Duopoly Urban and Regional Economics Arms Race control Business Finance Inventory Planning Marketing Maintenance and Replacement policy and many others It is a powerful tool of dynamic optimization There is no doubt social sciences students should be familiar with this tool if not for their own research at least for reading the literature These Lecture Notes attempt to provide a plain exposition of Optimal Control Theory with a number of economic examples and applications designed mainly to illustrate the various techniques and point out the wide range of possible applications rather than to treat exhaustively any area of economic theory or policy Chapters 2 3 and 4 are devoted to the Calculus of Variations Chapter 5 develops Optimal Control theory from the Variational approach Chapter 6 deals with the problems of constrained state and control variables Chapter 7 with Linear Control models and Chapter 8 with stabilization models Discrete systems are discussed in Chapter 9 and Sensitivity analysis in Chapter 10

Chapter 11 presents a wide range of Economics and Management Science applications [Differential Games in Industrial Economics](#) Luca Lambertini,2018-04-26 A comprehensive and self contained exposition of the applications of optimal control and differential game theory to industrial organisation and trade [Applications of Optimal Control Theory to Economic and Business Systems, Management Science, and Operations Research](#) George Stephen Tracz,1967 [Differential Games in Economics and Management Science](#) Engelbert Dockner,2000-11-16 A comprehensive self contained survey of the theory and applications of differential games one of the most commonly used tools for modelling and analysing economics and management problems which are characterised by both multiperiod and strategic decision making Although no prior knowledge of game theory is required a basic knowledge of linear algebra ordinary differential equations mathematical programming and probability theory is necessary Part One presents the theory of differential games starting with the basic concepts of game theory and going on to cover control theoretic models Markovian equilibria with simultaneous play differential games with hierarchical play trigger strategy equilibria differential games with special structures and stochastic differential games Part Two offers applications to capital accumulation games industrial organization and oligopoly games marketing resources and environmental economics [Introductory Optimization Dynamics](#) Pierre N.V. Tu,1991-11-04 This book presents the Calculus of Variations and Optimal Control Theory illustrating the analysis with examples from Economics and Management Science Topics are treated in the simplest possible way Students are taken from scratch to a fairly good mastery of these dynamic optimisation tools for the purpose of reading the literature and doing research requiring these tools The most important features of the book are the simplicity and thoroughness of presentation Students working at the book systematically will acquire a fairly good knowledge of the field and knowing how results have been derived they would be in a position to apply modify and even extend these standard results to the problems under investigation The new edition has two new chapters Chapter 11 on Differential Games which would be useful for students working in Industrial Organisation and Chapter 12 on Stability of Optimal Control which contains new results [Applied Optimal Control](#) Alain Bensoussan,Paul R. Kleindorfer,Charles S. Tapiero,1978 [Journal of Economic Dynamics & Control](#) ,1989 [An Introduction to Optimal Control Problems in Life Sciences and Economics](#) Sebastian Anița,Viorel Arnăutu,Vincenzo Capasso,2011-05-05 Combining control theory and modeling this textbook introduces and builds on methods for simulating and tackling concrete problems in a variety of applied sciences Emphasizing learning by doing the authors focus on examples and applications to real world problems An elementary presentation of advanced concepts proofs to introduce new ideas and carefully presented MATLAB programs help foster an understanding of the basics but also lead the way to new independent research With minimal prerequisites and exercises in each chapter this work serves as an excellent textbook and reference for graduate and advanced undergraduate students researchers and practitioners in mathematics physics engineering computer science as well as biology biotechnology economics and finance [Optimal Control Applications for](#)

Operations Strategy Bowon Kim,2017-03-09 This book focuses on the applications of optimal control theory to operations strategy and supply chain management. It emphasizes the importance of optimal control theory as a tool to analyze and understand fundamental issues in the respective fields. Delving deeper, the book also elaborates on how optimal control theory provides managerial and economic insights, enabling readers to comprehend the dynamic activities and interactions in operations. Given that optimal control theory is not a dominant approach to studying operations management in the current literature, this book fills that gap by showing its effectiveness as a tool to supplement other methodologies in operations.

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