

**FINITELY
ADDITIVE
MEASURES
AND
RELAXATIONS
OF EXTREMAL
PROBLEMS**

A. G. CHENTSOV

Finitley Additive Measures And Relaxations Of Extremal Problems

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Finitely Additive Measures And Relaxations Of Extremal Problems:

Finitely Additive Measures and Relaxations of Extremal Problems A.G. Chentsov, 1996-09-30 This monograph constructs correct extensions of extremal problems including problems of multicriteria optimization as well as more general cone optimization problems The author obtains common conditions of stability and asymptotic nonsensitivity of extremal problems under perturbation of a part of integral restrictions for finite and infinite systems of restrictions Features include individual chapters on nonstandard approximation of finitely additive measures by indefinite integrals and constructions of attraction sets Professor Chentsov illustrates abstract settings by providing examples of problems of impulse control mathematical programming and stochastic optimization The Dual of $L^\infty(X, L, \lambda)$, Finitely Additive Measures and Weak Convergence John Toland, 2020-01-03 In measure theory a familiar representation theorem due to F Riesz identifies the dual space $L_p(X, L)$ with $L_q(X, L)$ where $1 \leq p \leq q \leq \infty$ as long as $1/p + 1/q = 1$ However $L^\infty(X, L)$ cannot be similarly described and is instead represented as a class of finitely additive measures ppThis book provides a reasonably elementary account of the representation theory of $L^\infty(X, L)$ examining pathologies and paradoxes and uncovering some surprising consequences For instance a necessary and sufficient condition for a bounded sequence in $L^\infty(X, L)$ to be weakly convergent applicable in the one point compactification of X is given ppWith a clear summary of prerequisites and illustrated by examples including $L^\infty(X, L)$ and the sequence space l^∞ this book makes possibly unfamiliar material some of which may be new accessible to students and researchers in the mathematical sciences *Asymptotic Attainability* A.G. Chentsov, 2013-03-09 In this monograph questions of extensions and relaxations are considered These questions arise in many applied problems in connection with the operation of perturbations In some cases the operation of small perturbations generates small deviations of basis indexes a corresponding stability takes place In other cases small perturbations generate spasmodic change of a result and of solutions defining this result These cases correspond to unstable problems The effect of an instability can arise in extremal problems or in other related problems In this connection we note the known problem of constructing the attainability domain in control theory Of course extremal problems and those of attainability in abstract control theory are connected We exploit this connection here see Chapter 5 However basic attention is paid to the problem of the attainability of elements of a topological space under vanishing perturbations of restrictions The stability property is frequently missing the world of unstable problems is of interest for us We construct regularizing procedures However in many cases it is possible to establish a certain property similar to partial stability We call this property asymptotic nonsensitivity or roughness under the perturbation of some restrictions The given property means the following in the corresponding problem it is the same if constraints are weakened in some directions or not On this basis it is possible to construct a certain classification of constraints selecting directions of roughness and precision directions **Extensions and Relaxations** A.G. Chentsov, S.I. Morina, 2013-03-14 In this book a general topological construction of extension is

proposed for problems of attainability in topological spaces under perturbation of a system of constraints This construction is realized in a special class of generalized elements defined as finitely additive measures A version of the method of programmed iterations is constructed This version realizes multi valued control quasistrategies which guarantees the solution of the control problem that consists in guidance to a given set under observation of phase constraints Audience The book will be of interest to researchers and graduate students in the field of optimal control mathematical systems theory measure and integration functional analysis and general topology

Measure Theory Vladimir I. Bogachev, 2007-01-15

Measure theory is a classical area of mathematics born more than two thousand years ago Nowadays it continues intensive development and has fruitful connections with most other fields of mathematics as well as important applications in physics This book gives an exposition of the foundations of modern measure theory and offers three levels of presentation a standard university graduate course an advanced study containing some complements to the basic course the material of this level corresponds to a variety of special courses and finally more specialized topics partly covered by more than 850 exercises Volume 1 Chapters 1 5 is devoted to the classical theory of measure and integral Whereas the first volume presents the ideas that go back mainly to Lebesgue the second volume Chapters 6 10 is to a large extent the result of the later development up to the recent years The central subjects of Volume 2 are transformations of measures conditional measures and weak convergence of measures These three topics are closely interwoven and form the heart of modern measure theory The organization of the book does not require systematic reading from beginning to end in particular almost all sections in the supplements are independent of each other and are directly linked only to specific sections of the main part The target readership includes graduate students interested in deeper knowledge of measure theory instructors of courses in measure and integration theory and researchers in all fields of mathematics The book may serve as a source for many advanced courses or as a reference

Mathematical Reviews ,2003

Conflict-Controlled Processes A. Chikrii, 2013-03-14 This monograph covers one of the divisions of mathematical theory of control which examines moving objects functioning under conflict and uncertainty conditions To identify this range of problems we use the term conflict controlled processes coined in recent years As the name itself does not imply the type of dynamics difference ordinary differential difference differential integral or partial differential equations the differential games fall within its realms The problems of search and tracking moving objects are also referred to the field of conflict controlled process The contents of the monograph is confined to studying classical pursuit evasion problems which are central to the theory of conflict controlled processes These problems underlie the theory and are of considerable interest to researchers up to now It should be noted that the methods of Line of Sight Parallel Pursuit Proportional Navigation Modified Pursuit and others have been long and well known among engineers engaged in design of rocket and space technology An abstract theory of dynamic game problems in its turn is based on the methods originated by R Isaacs L S Pontryagin and N N Krasovskii and on the approaches developed around these methods

At the heart of the book is the Method of Resolving Functions which was realized within the class of quasistrategies for pursuers and then applied to the solution of the problems of hand to hand group and successive pursuit

Optimization of Dynamical Systems with Impulse Controls and Shocks Boris Miller, Evgeny Rubinovich, 2024-09-19 This text explores the state of the art in the rapidly developing theory of impulse control and introduces the theory of singular space time transformations a new method for studying shock mechanical systems Two approaches in the theory of impulse control are presented The first more traditional approach defines the impulsive action as a discontinuity of phase coordinates depending on the current time the state preceding the action and its magnitude The second requires the use of modern methods for describing dynamical systems differential equations with measures The impulse is treated as an idealization of a very short action of high magnitude which produces an almost abrupt change of phase coordinates The relation between these two approaches is also discussed and several applications both traditional and emerging are considered This text is intended for graduate students and researchers in control engineering and optimal control theory for dynamical systems Readers are assumed to be familiar with the theory of ODEs optimal control and functional analysis though an appendix is included that covers many of the necessary mathematical concepts

Functional Differential Equations, 2006 Proceedings of the Steklov Institute of Mathematics, 2000 **Russian Mathematics**, 2000 **Soochow Journal of Mathematics**, 2004

Doklady, 2005 *Problems of control and information theory*, 1991 **Infinite Dimensional Optimization and Control Theory** Hector O. Fattorini, 1999-03-28 Treats optimal problems for systems described by ODEs and PDEs using an approach that unifies finite and infinite dimensional nonlinear programming

The Bulletin of Mathematics Books, 1992

American Book Publishing Record, 1996 **Integrable Geodesic Flows on Two-Dimensional Surfaces** A.V. Bolsinov, A.T. Fomenko, 2000 From Moscow State University Bolsinov computer methods and Fomenko differential geometry present a new approach to the qualitative analysis of the particular type of geodesic flow of Riemannian metrics on manifolds based on the theory of topological classification of integrable Hamiltonian systems They begin by introducing the qualitative theory of integrable Hamiltonian systems then discuss the class of integrable geodesic flows on two dimensional surfaces from both the classical and contemporary perspectives They classify the flows according to equivalence relations such as isometry the Liouville equivalence the smooth and continuous trajectory equivalence and the geodesic equivalence They also explain the new technique that makes such classification possible Many of their results have not been published before The Russian original is *Geometriia i topologiya integriruemyykh geodezicheskikh potokov na poverkhnostiakh* Annotation copyrighted by Book News Inc Portland OR

Optimal Control and Differential Equations, 1995 Papers and articles about techniques and applications of optimal control and differential equations

Handbook of Multivalued Analysis Shouchuan Hu, Nikolaos S. Papageorgiou, 2013-11-21 In volume I we developed the tools of Multivalued Analysis In this volume we examine the applications After all the initial impetus for the development of the theory of set valued functions

came from its applications in areas such as control theory and mathematical economics. In fact the needs of control theory in particular the study of systems with a priori feedback led to the systematic investigation of differential equations with a multi-valued vector field differential inclusions. For this reason we start this volume with three chapters devoted to set-valued differential equations. However in contrast to the existing books on the subject i.e. J. P. Aubin & A. Cellina *Differential Inclusions* Springer Verlag 1983 and Deimling *Multivalued Differential Equations* W. De Gruyter 1992 here we focus on Evolution Inclusions which are evolution equations with multi-valued terms. Evolution equations were raised to prominence with the development of the linear semigroup theory by Hille and Yosida initially with subsequent important contributions by Kato, Phillips and Lions. This theory allowed a successful unified treatment of some apparently different classes of nonstationary linear partial differential equations and linear functional equations. The needs of dealing with applied problems and the natural tendency to extend the linear theory to the nonlinear case led to the development of the nonlinear semigroup theory which became a very effective tool in the analysis of broad classes of nonlinear evolution equations.

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