

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

A. G. CHENTSOV

Finitley Additive Measures And Relaxations Of Extremal Problems

Boris Miller, Evgeny Rubinovich



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 $1/p + 1/q = 1$ as long as $1/p < \infty$ However $L_\infty(X, L)$ cannot be similarly described and is instead represented as a class of finitely additive measures This 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 pp With 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

Proceedings of the Steklov Institute of Mathematics, 2000 *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 *Soochow Journal of Mathematics*, 2004
Mathematical Reviews, 2003 *Problems of control and information theory*, 1991 **Russian Mathematics**, 2000
The Bulletin of Mathematics Books, 1992 **Doklady**, 2005 *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 topologiia integriruemykh geodezicheskikh potokov na poverkhnostiakh* Annotation copyrighted by Book News Inc Portland OR *American Book Publishing Record*, 1996
Optimal Control and Differential Equations, 1995 Papers and articles about techniques and applications of optimal control and differential equations *Известия высших учебных заведений*, 2012 **Автоматика и телемеханика**, 2005 **Доклады Академии наук**, 2009 **SIAM Journal on Control and Optimization** Society for Industrial and Applied Mathematics, 1976 Contains research articles on the mathematics and applications of control theory and on those parts of optimization theory concerned with the dynamics of deterministic or stochastic systems in continuous or discrete time or otherwise dealing with differential equations dynamics infinite dimensional spaces or fundamental issues in variational analysis and geometry **Russian Mathematical Surveys**, 1995

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