

Optimizing Control of Chemical Plants under Uncertain Parameters: a Multiobjective Optimization Approach*

Ivan P. Sidorov¹, David B. Bruce² and A. Jeffrey Miln²

¹ St.Petersburg State University,
Faculty of Applied Mathematics and Control Processes,
Bibliotechnaya pl. 2, St.Petersburg, 198504, Russia
E-mail: Ivan_Sid@mail.ru

WWW home page: <http://users/~sidor/web/welcome.html>

URL: <ftp://ftp.isdg.ru>

² Laboratoire d'Analyse Numérique, Bâtiment 425,
F-91405 Orsay Cedex, France
E-mail: miln2002@mail.ru

Abstract. This paragraph shall summarize the contents of the paper in short terms. XXXXXXXXX XXXXXX ccccccc XXXXXXXXX ccc XXXXX.

Keywords: optimal control, nonlinear system, dynamic programming.

1. Introduction

XXXXXXXXXX (Bellman, 1957) XXXXXX ... the explanation of the background work¹, the practical applications and the nature and purpose of the paper ... XXXXXX cccc (Tarantello, 1982a, b) XXXX ccc (Maschler and Peleg, 1976) XXXXXX.

2. This is a First-Order Title

2.1. This is a Second-Order Title

Consider an optimal control problem (OCP) with dynamics ... XXXXXX ccccccc.

Definition 1. A Borelian function $H: [0, T] \times \mathbb{R}^{2n} \rightarrow \mathbb{R}$ is called (A_∞, B_∞) -subquadratic at infinity if there exists a function $N(t, x)$ such that ...

XXXXXX ccccccc XXXXXXXXX ccc XXXXX ccccccc XXXXXXX c XXXXX ccccccc XXXXXXXXX ccc.

This is a Third-Order Title. We shall first consider the question of nontriviality ... XXXXXX ccccccc XXXXXXXXX ccc XXXXX ccccccc XXXXXXX c XXXXX ccccccc XXXXXXXXX.

Theorem 1 (Ghoussoub-Preiss). Assume $H(t, x)$ is $(0, \varepsilon)$ -subquadratic at infinity for all $\varepsilon > 0$, and T -periodic in t ...

XXXXXXXX ccccccc XXXXXXXX ccccccc XXXXXXXXX cc XXX ccccccc XXXXXX XXXXX cc-cccc XXXXXXXXXX cccc XXXX c XXX cc XXXXX cccc.

* This work was supported by the French Foundation for Fundamental Researches under grants No.99-01-00146 and 96-15-96245.

¹ See XXXXXXXX cccccccccc

This is a Fourth-Order Title. We assume that H is (A_∞, B_∞) -subquadratic at infinity ... ccccc xxxx xxxxxxxx cccccccc xxxx.

Lemma 1. Assume that H is C^2 on $\mathbb{R}^{2n} \setminus \{0\}$ and that $H''(x)$ is non-degenerate for any $x \neq 0$. Then any local minimizer \tilde{x} of ψ has minimal period T .

Ccccccc xxxxxxxxx ccc xxxxxxxx ccccccc xxxxxxxxx cc xxx ccccccc xxxxxxxx xxxxxxxx
cccccc xxxxxxxx cc xxx ccccccc xxxxxx.

Proposition 1. Assume $H'(0) = 0$ and $H(0) = 0$. Set:

$$\delta := \liminf_{x \rightarrow 0} 2N(x) \|x\|^{-2} . \quad (1)$$

If $\gamma < -\lambda < \delta$, the solution \bar{u} is non-zero:

$$\bar{x}(t) \neq 0 \quad \forall t . \quad (2)$$

Proof (of proposition). Condition (1) means that

It is an exercise in convex analysis, into which we shall On the other hand, we check directly that \square

XXXXXXXX CCCCCCCC XXXXXX XXXXXXXX CCCCCC XXXX CC XXXXXXXXXXXXXXXX CCCCCC XXXXXXXXXXXX
CCCCCCC XXXX CCCCCC XXXXXXXX CCCCCCCC XXXXX CCCCCC.

Corollary 1. Assume H is C^2 and (a_∞, b_∞) -subquadratic at infinity. Let ...

Xxxxxx ccccccc ... Proposition 1 tells us that ... xxxxxxxx ccccc xxxx xccccccc
 xxxx ccccc xxxx xccccccc xxxx xxxx.

2.2. This is a Second-Order Title again

The first results on subharmonics were ... xxxxxxx ccccccc xxxx xxxx xxxxxxxx ccccccc xxxx cc xxxxxxxxxxxxxxxx ccccc xxxx xxxxxxxxxxx.

Fig. 1. This is the caption of the figure displaying a white eagle and a white horse on a snow field.

Table 1. This is the example table.

| Year | World population |
|-----------|------------------|
| 8000 B.C. | 5,000,000 |
| 50 A.D. | 200,000,000 |
| 1650 A.D. | 500,000,000 |
| 1945 A.D. | 2,300,000,000 |
| 1980 A.D. | 4,400,000,000 |

XXXXXXXX CCCCCC XXXXXX CCCCCC XXXXXXXX CC XXX CCCCCC XXXXXX CCCC XXXX
C XXX CC XXXXXX CCCC XXXX CCC XXXXXXXXXXXXXXX.

Remark 1. The results in this section are a refined version of . . .

Xxxxxxxxxx ccccccc xxxxxxxx ccccccc xxxxxxxxx cc xxx ccc xxxxxxxx xxxxxxxxxxxxxxxx
cccccccccc xxxxx.

Example 1 (External forcing). Consider the system:

$$\dot{x} = JH'(x) + f(t) \quad (3)$$

where the Hamiltonian H is . . . xxxxxx cccccccc xxxxxxxx ccc xxxxxxxxxxxxxxxx.

Xxxxxxxxxx ccccccc xxxxxxxx ccccccc xxxxxxxxx cc xxx ccccccc xxxxxxxx cccc xxxx
c xxxx cc xxxxxx ccccc xxxx.

3. Conclusion

Xxxxxxxxxxxxxx cccccccccc xxxxxxxx ccc xxxxxxxxxxxxxxxx (Clarke et al., 1980) xxxx cc-
cccccc. Xxxxxxxxxxxxxx ccccccc . . . by Subbotina (1986) . . . cccc xxxx ccc xxxxxxxxx.

Acknowledgments. The authors express their gratitude to R. J. Brown for useful discussions on the subjects.

Appendix

1. First Appendix

Xxxxxxxxxxxxxxxxxxxxxx cccccccc xxxxxxxx ccc xxxxxxxx ccccc xxxx ccccc
xxxx ccc xxxx ccccc xxxxxx ccccc xxxxxxxxxxxxxxxx.

2. Second Appendix

Xxxxxx ccccccc xxxxxx cccc xxxxxxxx ccccccc xxxxxxxx ccc xxxxxxxx ccccc
xxxxx ccccccc xxxx ccc xxxx ccccc xxxxxx ccccc xxxxxxxx ccccccc xxxxxx.

References

- Bellman, R. (1957). *Dynamic Programming*. Princeton University Press: Princeton, NJ.
- Clarke, F., I. Ekeland and S. E. Smith (1980). *Nonlinear oscillations and boundary-value problems for Hamiltonian systems*. Arch. Rat. Mech. Anal., **78**, 315–333.
- Maschler, M. and B. Peleg (1976). *Stable sets and stable points of set-valued dynamics system with applications to game theory*. SIAM J. Control Optim., **14(2)**, 985–995.
- Subbotina, N. N. (1986). *Necessary and sufficient optimality conditions for controls and trajectories*. In: Synthesis of optimal control to game-theoretical problems (Subbotin, A. I. and A. F. Kleimenov, eds), Vol. 1, pp. 86–96. Inst. Math. Mech.: Sverdlovsk (in Russian).
- Tarantello, G. (1982a). *Subharmonic solutions with prescribed minimal period for nonautonomous Hamiltonian systems*. J. Diff. Eq., **72**, 28–55.
- Tarantello, G. (1982b). *Subharmonic solutions for Hamiltonian systems via a \mathbb{Z}_p pseudoindex theory*. Annali di Matematica Pura (to appear).