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1 Introduction to Optimal Control Theory

Optimal control theory is the science of maximizing the returns from and minimizing the costs of the operation of physical, social, and economic processes. Geared toward upper-level undergraduates, this text introduces three aspects of optimal control theory: dynamic programming, Pontryagin's minimum principle, and numerical techniques for trajectory optimization.Chapters 1 and 2 focus on ...

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Control Theory: MATH4406 / MATH7406 Teaching Staff: Yoni Nazarathy (coordinator), Artem Pulemotov (lecturer — units 6 to 10), Tim Brereton (tutor) This is the 2012 course web-site. The current course web-site (2016) is here. Overview: This is an 11 part course designed to introduce several aspects of mathematical control theory as well as some aspects of control in engineering to ...

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ECON 402: Optimal Control Theory 6 3 The Intuition Behind Optimal Control Theory Since the proof, unlike the Calculus of Variations, is rather di cult, we will deal with the intuition behind Optimal Control Theory instead. We will make the following assump-tions, 1. uis unconstrained, so that the solution will always be in the interior. In other

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Geared toward upper-level undergraduates, this text introduces three aspects of optimal control theory: dynamic programming, Pontryagin's minimum principle, and numerical techniques for trajectory optimization. Numerous problems, which introduce additional topics and illustrate basic concepts, appear throughout the text. Solution guide available upon request. 131 figures. 14 tables. 1970 edition.

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