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We introduce a maximization principle useful for characterizing an optimal control, and will later recognize this as a first instance of the Pontryagin Maximum Principle. • Chapter 4: Pontryagin Maximum Principle. Chapter 4's discussion of the Pontryagin Maximum Principle and its variants is at the heart of these notes.

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LECTURES ON OPTIMAL CONTROL THEORY

AN INTRODUCTION TO OPTIMAL CONTROL 29 3.1.2 Optimal Control as a Generalization of Calculus of Variations An Optimal Control Problem can be thought as a generalization of a problem of Calculus of Variations (8) in the case in which: a nonholonomic constraint is added (i.e. a dynamic $\dot{x} = f(x;u)$, $u \in U \subset \mathbb{R}^m$).

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INTRODUCTION 1. FUNCTIONS OF SEVERAL VARIABLES 2. CALCULUS OF VARIATIONS 3. OPTIMAL CONTROL THEORY INTRODUCTION In the theory of mathematical optimization one try to find maximum or minimum points of functions depending of real variables and of other functions. Optimal control theory is a modern extension of the classical calculus of variations.

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To appear in Bayesian Brain, Doya, K. (ed), MIT Press (2006) Optimal Control Theory. Emanuel Todorov University of California San Diego. Optimal control theory is a mature mathematical discipline with numerous applications in both science and engineering.

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ECON 402: Optimal Control Theory 3 4. Note that the constraint on the control variable $u(t) \in U$ can be either a closed and compact set, or a open set, $U = (1;1)$. When the latter is the case, it obviates the use of the constraint, since there is essentially no constraint on the control variable.

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