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A bang-bang control As we will see later in §4.4.2, an optimal

control $\alpha^*(\cdot)$ is given by $\alpha^*(t) = 1$ if $0 \leq t \leq t^*$ and $\alpha^*(t) = 0$ if $t^* < t \leq T$ for an appropriate switching time $0 \leq t^* \leq T$. In other words, we should reinvest all the output (and therefore consume nothing) up until time t^* , and afterwards, we

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August 9, 2011

Designed specifically for a one-semester course, the book begins with calculus of variations, preparing the ground for optimal control. It then gives a complete proof of the maximum principle and covers key topics such as the Hamilton-Jacobi-Bellman theory of dynamic programming and linear-quadratic optimal control.

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Textbook: D. Subbaram Naidu, Optimal Control Systems. CRC Press, ISBN: 0849308925

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Introduction, Review of state-space concepts, Linear Algebra review, Performance measures of control systems; Numerical optimization fundamentals, (also see Optimization Notes handout) Solution of two-point boundary value problems

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Optimal control theory is a branch of mathematical optimization that deals with finding a control for a dynamical system over a period of time such that an objective function is optimized. It

has numerous applications in both science and engineering. For example, the dynamical system might be a spacecraft with controls corresponding to rocket thrusters, and the objective might be to reach the moon with minimum fuel expenditure. Or the dynamical system could be a nation's economy, with the object

Optimal control - Wikipedia

The paper of Hector J. Sussmann and Jan C. Willems in the IEEE Control Systems Magazine, June 1997, pp 32-44, celebrates this event as a beginning of optimal

control theory. Solution (based on calculus) of Queen Dido's problem by P. D. Lax from American Mathematical Monthly, vol. 102, No. 2, February 1995, pp. 158-159

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