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theory: dynamic programming, Pontryagin's minimum principle, and numerical techniques for trajectory optimization.

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(necessary) condition in

Optimal Control Theory is
known as the Maxi-mum

Principle, which was named
by L. S. Pontryagin.

Firstly, to solve a Optimal
Control problem, we have to

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change the constrained dynamic optimization problem into a unconstrained problem, and the consequent function is

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A bang-bang control As we will see later in §4.4.2, an optimal control $u^*(\cdot)$ is given by $u^*(t) = \begin{cases} 1 & \text{if } 0 \leq t \leq t^* \\ 0 & \text{if } t^* < t \leq T \end{cases}$ 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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This book grew out of my
lecture notes for a graduate
course on optimal control
theory which I taught at the
University of Illinois at
Urbana-Champaign during the
period from 2005 to 2010.

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While preparing the lectures,
I have accumulated an entire
shelf of textbooks on
calculus of variations and
optimal control systems.

~~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

Course Outline:

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

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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

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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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