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INTRODUCTION In the theory of mathematical optimization one try to nd maximum or minimum points of functions depending of real variables and of other func-tions. Optimal control theory is a modern extension of the classical calculus of variations.

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 Cal- culus of Variations (8) in the case in which: a nonholonomicconstraintis added(i.e. a dynamic $\dot{x} = f(x;u)$, $u \in U \subset \mathbb{R}^m$).

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We introduce a maximization principle useful for characterizing an optimal control, and will later recognize this as a ?rst 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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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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