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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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An Introduction to Mathematical Optimal Control Theory

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2. CALCULUS OF VARIATIONS 3. OPTIMAL CONTROL
THEORY INTRODUCTION In the theory of mathematical optimization one try to nd maximum or minimum points of

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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.

LECTURES ON OPTIMAL CONTROL THEORY

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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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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 an 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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