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An Introduction to Mathematical Optimal Control Theory

An Introduction to Mathematical Optimal Control Theory Version 0.2 By Lawrence C. Evans Department of Mathematics University of California, Berkeley

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researchers working in the field of optimal control theory and its

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Optimal control Wikipedia

Optimal control theory deals with the problem of finding a control law for a given system such that a certain optimality criterion is achieved. It is an extension of the calculus of variations, and is a mathematical optimization method for deriving control policies.

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LECTURES ON OPTIMAL CONTROL THEORY Forside

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. Euler and Lagrange developed the theory of the calculus of variations in the eighteenth century. Its main ingredient is the

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