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Solution Manual ... The first order (necessary) condition in Optimal Control Theory is known as the Maximum Principle, which was named by L. S. Pontryagin. Firstly, to solve an Optimal Control problem, we have to change the constrained dynamic optimization problem into an unconstrained problem, and the

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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

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output (and therefore consume nothing) up until time  $t^*$ , and afterwards, we

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theory which I taught at the University of Illinois at Urbana-Champaign during the period from 2005 to 2010. While preparing the lectures, I have accumulated an entire shelf of textbooks on calculus of variations and optimal control systems.

~~August 9, 2011~~

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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

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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



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objective might be to reach the moon with minimum fuel expenditure. Or the dynamical system could be a nation's economy, with the object

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The paper of Hector J. Sussmann and Jan C. Willems in the IEEE Control Systems

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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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