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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. 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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Optimal control theory is a branch of 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 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 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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