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characterizing an optimal
control, and will later

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LECTURES ON OPTIMAL CONTROL

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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 $\dot{x} = f(x;u)$, $u \in U \subset \mathbb{R}^m$).

Optimal Control An Introduction To The Theory With ...

To appear in Bayesian Brain, Doya, K. (ed), MIT Press (2006) Optimal Control Theory. Emanuel Todorov University of California San

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Diego. Optimal control theory is a mature mathematical discipline with numerous applications in both science and engineering.

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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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