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1 Introduction to Optimal Control Theory - StFX

In fact, as optimal control solutions are now often implemented digitally, contemporary control theory is now primarily concerned with discrete time systems and solutions. The Theory of Consistent Approximations [19] provides conditions under which solutions to a series of increasingly accurate discretized optimal control problem converge to the solution of the original, continuous-time problem.

Optimal control - Wikipedia

Optimal control problem Optimal control problem is to find an admissible control u which causes the system $\dot{x} = f(x; u; t)$ to follow an admissible trajectory x that maximize the performance measure (payoff) $P = g(x(t_f); t_f) + \int_{t_0}^{t_f} r(x(t); u(t); t) dt$ | $\{z\}$ terminal payoff + $\int_{t_0}^{t_f} r(x(t); u(t); t) dt$ | $\{z\}$ running payoff dt : In this lecture, we assume that U denotes the set of all admis-

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This will be our control, and is subject to the obvious constraint that $0 \leq \alpha(t) \leq 1$ for each time $t \geq 0$. Given such a control, the corresponding dynamics are provided by the ODE $\dot{x}(t) = k\alpha(t)x(t)$ $x(0) = x_0$. the constant $k > 0$ modelling the growth rate of our reinvestment.

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