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that made it possible to find solutions to realistic two-point boundary-value problems. However, another important element was the development of efficient algorithms. ... Bryson A E, Jr. & Ho Y C. Applied optimal control: optimization, estimation, and control. Waltham, MA: Blaisdell, 1969.

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Lecture Notes | Principles of Optimal Control ...

De facto standard text for optimal control. In my estimation, Bryson and Ho's treatment of the topic is written at a level appropriate to the 2nd year graduate student. It is impossible to address such a vast subject in a single book, but Bryson and Ho do a very good job of explaining the fundamental principles.

Applied Optimal Control: Optimization, Estimation and Control

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