Optimal Control Problems

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Outline

Literature

- Books:
  Liberzon [Lib12] (online preview and free preliminary PDF copy are available here
  http://liberzon.csl.illinois.edu/publications.html
  (accessed June 20, 2019)),
  Macki and Strauss [MS82],
  Betts [Bet10], classic text by Bryson and Ho [BH75], Gerdts [Ger12].
- Articles that focus in the history of optimal control: [PB94], [PP09], [PP12], [Sar00], [SW97].
- Software:
  Pyomo [HLW+17] Pyomo.DAE [NSW+18]

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Examples

Additional examples can be found e.g., in

- Betts' book [Bet10],
- the example section of the GPOPS-II web-page `http://www.gpops2.com` (accessed June 20, 2019),
- Vanderbei's article [Van01],
- the Pyomo.DAE [NSW+18] example folder `https://github.com/Pyomo/pyomo/tree/master/examples/dae` (accessed June 20, 2019),
- and the books by Seierstad and Sydsæter [St87], Sethi [Set19], Weber [Web11] with focus on economic applications.

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