1. Fundamental Law in “Optimal Control”
   1. Hamilton-Jacobi-Bellman
   2. Pontryagin minimum principle
2. Contents
   1. Static Optimal problem

Euler-Lagrange equation

* 1. Dynamic Optimal problem

1. Discrete System / Continuous System
2. Dynamic programming
3. Reinforcement Learning
4. Reference

- “Optimal control” 3rd edition, F.Lewis, 2012; the main textbook

-“Applied Optimal Control: Optimization, Estimation and Control”, E.Bryson,1975.

-“Linear Optimal control system”,Sivan, Kwakernaak, 1972

-“Introduction to Machine Learning with Python”, Andreas, C. Muller, 2017

1. S/W tools

* Matlab / Chebfun;
* Jupyter notebook