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1 Introduction to Optimal Control Theory

Optimal control theory is the science of maximizing the returns from and minimizing the costs of the operation of physical, social, and economic processes. Geared toward upper-level undergraduates, this text introduces three aspects of optimal control theory: dynamic programming, Pontryagin's minimum principle, and numerical techniques for trajectory optimization.

Optimal Control Theory: An Introduction

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A bang-bang control As we will see later in §4.4.2, an optimal control $\alpha^*(-)$ is given by $\alpha^*(t) = \begin{cases} 1 & \text{if } 0 \leq t \leq t^* \\ 0 & \text{if } t^* < t \leq T \end{cases}$ for an appropriate switching time $0 \leq t^* \leq T$. In other words, we should reinvest all the output (and therefore consume nothing) up until time t^* , and afterwards, we

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