

PAYOFFS. Our overall task will be to determine what is the “best” control for our system. For this we need to specify a specific payoff (or reward) criterion. Let us define the *payoff functional*

$$(P) \quad P[\alpha(\cdot)] := \int_0^T r(\mathbf{x}(t), \alpha(t)) dt + g(\mathbf{x}(T)),$$

where $\mathbf{x}(\cdot)$ solves (ODE) for the control $\alpha(\cdot)$. Here $r : \mathbb{R}^n \times A \rightarrow \mathbb{R}$ and $g : \mathbb{R}^n \rightarrow \mathbb{R}$ are given, and we call r the *running payoff* and g the *terminal payoff*. The terminal time $T > 0$ is given as well.

THE BASIC PROBLEM. Our aim is to find a control $\alpha^*(\cdot)$, which *maximizes* the payoff. In other words, we want

$$P[\alpha^*(\cdot)] \geq P[\alpha(\cdot)]$$

for all controls $\alpha(\cdot) \in \mathcal{A}$. Such a control $\alpha^*(\cdot)$ is called *optimal*.

Theory Of Optimal Control Mathematical

RD Boyd



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