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P. Bertsekas (Lecture 1,  
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~~The Bellman Equations - 1~~

~~State space feedback 7 -~~

~~optimal control Bellman~~

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**Optimal Control HJB Example**

**2 Geometry of the Pontryagin**

**Maximum Principle Derivation**

**of the Bellman Equation**

**Optimal Control Problem**

**Example L1.1 - Introduction**

**to unconstrained**

**optimization: first- and**

**second-order conditions**

**(scalar case) Lec1 Optimal**

**control LQR Method (Dr. Jake**

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mizing uin (1.3) is the

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optimal control  $u(x;t)$  and values of  $x_0;:::;x_{t-1}$  are irrelevant. The optimality equation (1.3) is also

called the dynamic programming equation (DP) or Bellman equation. 1.5

Example: optimization of consumption An investor receives annual income of  $x_t$  pounds in year  $t$ . He consumes  $u_t$  and adds  $x_t - u_t$  to his capital,  $\theta u_t \leq x_t$ . The capital is invested at interest rate 100%,

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$f(t, x, u) dt = Z T. \theta. [ f(t, x, u) + \lambda g(t, x, u) + x\lambda \theta] dt - \lambda(T) x(T) + \lambda(\theta) x(\theta) .$  Let. •  $u^*(t)$  be an optimal control, •  $u^*(t) + {}^2h(t)$  a comparison control ...

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*Adaptive dynamic programming and optimal control of ...*

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Control Bellman in the 1950s and has found applications in numerous fields, from aerospace engineering to economics. In both contexts it refers to simplifying a complicated problem by breaking it down into simpler sub-problems in a recursive manner. While some decision problems cannot be taken apart this way, decisions that span several points in time do often break apart

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