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minimizing $J(u)$ (1.3) is the optimal control $u(x;t)$ and values of $x_0; \dots; x_{t-1}$ are irrelevant. The optimality equation

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(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, $0 \leq u_t \leq x_t$. The capital is invested at interest rate 100%,

Dynamic Programming and Optimal Control

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Dynamic Programming and Optimal Control

$f(t, x, u) dt = Z^T \cdot 0. [f(t, x, u) + g(t, x, u) + x \cdot 0] dt - (T) x (T) + (0) x (0) . Let. \bullet u$

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(t) be an optimal control, • u (t) + 2 h (t) a comparison control ...

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Dynamic Programming and Optimal Control by Bertsekas ...

Abstract In this paper, a novel optimal control design scheme is proposed for continuous-time nonaffine nonlinear dynamic systems with unknown dynamics by adaptive dynamic programming (ADP). The proposed methodology iteratively updates the control policy online by using the state and input information without identifying the system dynamics.

Adaptive dynamic programming and optimal control of ...

Dynamic programming is both a mathematical

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optimization method and a computer programming method. The method was developed by Richard 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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