

On the Riccati Partial Differential Equation for Nonlinear Bolza and Lagrange Problems

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Abstract

In this paper, we study the solution of certain optimal control problems by the use of an off-line Riccati Partial Differential Equation which is shown to be equivalent to the Hamilton-Jacobi-Bellman (HJB) equation, when the value function is sufficiently smooth. We develop a geometric existence theory for classical, weak and generalized solutions of the Riccati Partial Differential Equation. For finite and infinite time horizon problems, we also investigate the relationship of such solutions to optimal control laws. Indeed, as corollaries of certain of our existence results, we obtain smoothness results for the value function of the corresponding optimal control problem.

1 Introduction

Consider a control system having the form

$$\dot{x} = f(x) + g(x)u(t) \quad (1.1)$$

where $x \in \mathbb{R}^n$, and where for each t , $u(t) \in \mathbb{R}^m$. We assume that the vector fields f , g , are C^r in x , $r \geq 1$ and that the $u_i(t)$ are piecewise continuous functions. In particular, for each pair $(x(0), u(t))$, the system (1.1) has a unique solution for $t < \infty$. Furthermore, we assume that $f(0) = 0$. For the system (1.1) we shall consider the problem of minimizing the cost functional

$$J^T(x(0), u) = \int_0^T L(x, u) dt + Q(x(T)) \quad (1.2)$$

for both the cases $T < \infty$, and for $T = \infty$ and $Q(x) \equiv 0$.

Our initial assumptions concerning (1.2) are that $Q(x)$ is C^{q+1} , $q \geq 1$ and that $L(x, u)$ is C^{s+1} , $s \geq 1$, and satisfies:

H1: for each fixed x , $\frac{\partial L}{\partial u}(x, \cdot)$ is a diffeomorphism;

H2: for each fixed x , $L(x, u)$ has a minimum at $u = 0$, and $L(0, 0) = 0$.

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Table of Contents Sample Latex Paper

1. Understanding the eBook Sample Latex Paper
 - The Rise of Digital Reading Sample Latex Paper
 - Advantages of eBooks Over Traditional Books
2. Identifying Sample Latex Paper
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Sample Latex Paper
 - User-Friendly Interface
4. Exploring eBook Recommendations from Sample Latex Paper
 - Personalized Recommendations
 - Sample Latex Paper User Reviews and Ratings
 - Sample Latex Paper and Bestseller Lists
5. Accessing Sample Latex Paper Free and Paid eBooks
 - Sample Latex Paper Public Domain eBooks
 - Sample Latex Paper eBook Subscription Services
 - Sample Latex Paper Budget-Friendly Options

6. Navigating Sample Latex Paper eBook Formats
 - ePub, PDF, MOBI, and More
 - Sample Latex Paper Compatibility with Devices
 - Sample Latex Paper Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Sample Latex Paper
 - Highlighting and Note-Taking Sample Latex Paper
 - Interactive Elements Sample Latex Paper
8. Staying Engaged with Sample Latex Paper
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Sample Latex Paper
9. Balancing eBooks and Physical Books Sample Latex Paper
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Sample Latex Paper
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Sample Latex Paper
 - Setting Reading Goals Sample Latex Paper
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Sample Latex Paper
 - Fact-Checking eBook Content of Sample Latex Paper
 - Distinguishing Credible Sources
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 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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