

# **Applied Optimal Control Systems**

## **(MEM 733)**

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- 1. Introduction** (weeks 1 &2)
  - a. The Optimal Control Problem
  - b. Optimization basics
  - c. Intro to Variational Calculus
- 2. Variational Calculus and the Minimum Principle** (weeks 3,4 &5)
  - a. Unconstrained Control problems
  - b. Control and State Constraints
  - c. Examples
- 3. Dynamic programming** (weeks 6 &7)
  - a. Principle of Optimality
  - b. The Hamilton-Jacobi-Bellman Equation
- 4. Min-Max Optimal Control** (week 8)
  - a. Min-Max Control
  - b. Game Theory
- 5. Hybrid Systems** (weeks 9 &10)
  - a. Hybrid Systems Basics
  - b. Hybrid Systems Optimal Control

#### **Grading:**

1. Problem Set 1, Due: May 3, 30%
2. Problem Set 2, Due: May 17, 30%
3. Project, Due: June 7, 40%