

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_i 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 Latex Template Paper

1. Understanding the eBook Latex Template Paper
 - The Rise of Digital Reading Latex Template Paper
 - Advantages of eBooks Over Traditional Books
2. Identifying Latex Template 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 Latex Template Paper
 - User-Friendly Interface
4. Exploring eBook Recommendations from Latex Template Paper
 - Personalized Recommendations
 - Latex Template Paper User Reviews and Ratings
 - Latex Template Paper and Bestseller Lists

5. Accessing Latex Template Paper Free and Paid eBooks
 - Latex Template Paper Public Domain eBooks
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6. Navigating Latex Template Paper eBook Formats
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 - Latex Template Paper Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Latex Template Paper
 - Highlighting and Note-Taking Latex Template Paper
 - Interactive Elements Latex Template Paper
8. Staying Engaged with Latex Template Paper
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Latex Template Paper
9. Balancing eBooks and Physical Books Latex Template Paper
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Latex Template Paper
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Latex Template Paper
 - Setting Reading Goals Latex Template Paper
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Latex Template Paper
 - Fact-Checking eBook Content of Latex Template Paper
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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