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### **An Introduction to Mathematical Optimal Control Theory ...**

for all controls  $\alpha(\cdot) \in A$  Such a control  $\alpha^*(\cdot)$  is called optimal This task presents us with these mathematical issues: (i) Does an optimal control exist? (ii) How can we characterize an optimal control mathematically? (iii) How can we construct an optimal control? These turn out to be sometimes subtle problems, as the following

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### **August 9, 2011**

This book grew out of my lecture notes for a graduate course on optimal control theory which I taught at the University of Illinois at Urbana-Champaign during the period from 2005 to 2010 While preparingthe lectures, I have accumulated an entire shelf of textbooks on calculus of variations and optimal control systems Although some of them are

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ACADO Toolkit User's Manual 1 Version 121beta, January 17, 2014 Optimization in Engineering Center (OPTEC) and Department of Electrical Engineering, KU Leuven support@acadotoolkitorg 1ACADO Toolkit developers in alphabetical order: David Ariens, Moritz Diehl, Hans Joachim Ferreau, Boris Houska, Filip Logist, Rien Quirynen, Milan Vukov

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