Optimal Control and the Calculus of Variations

Enid R. Pinch

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Optimal control is a modern development of the calculus of variations and classical optimization theory. For that reason, this introduction to the theory of optimal control starts by considering the problem of minimizing a function of many variables. It moves through an exposition of the calculus of variations, to the optimal control of systems governed by ordinary differential equations. This approach should enable students to see the essential unity of important areas of mathematics, and also allow optimal control and the Pontryagin maximum principle to be placed in a proper context. Although this book is written for the advanced undergraduate mathematician, engineers and scientists who regularly rely on mathematics will also find it a useful text.

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