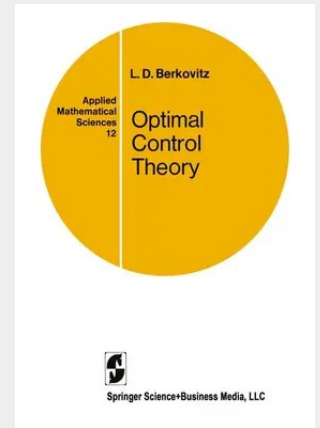


Optimal Control Theory

This book is an introduction to the mathematical theory of optimal control of processes governed by ordinary differential equations. It is intended for students and professionals in mathematics and in areas of application who want a broad, yet relatively deep, concise and coherent introduction to the subject and to its relationship with applications. In order to accommodate a range of mathematical interests and backgrounds among readers, the material is arranged so that the more advanced mathematical sections can be omitted without loss of continuity. For readers primarily interested in applications a recommended minimum course consists of Chapter I, the sections of Chapters II, III, and IV so recommended in the introductory sections of those chapters, and all of Chapter V. The introductory section of each chapter should further guide the individual reader toward material that is of interest to him. A reader who has had a good course in advanced calculus should be able to understand the definitions and statements of the theorems and should be able to follow a substantial portion of the mathematical development. The entire book can be read by someone familiar with the basic aspects of Lebesgue integration and functional analysis. For the reader who wishes to find out more about applications we recommend references [2], [13], [33], [35], and [50], of the Bibliography at the end of the book.

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