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An Introduction To Optimal Control

A bang-bang control As we will see later
in §4.4.2, an optimal control $\alpha^*(\cdot)$ is

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given by $\alpha^*(t) = \begin{cases} 1 & \text{if } 0 \leq t \leq t^* \\ 0 & \text{if } t^* < t \leq T \end{cases}$ for an appropriate switching time
 $0 \leq t^* \leq T$. In other words, we should
reinvest all the output (and therefore
consume nothing) up until time t^* , and
afterwards, we

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imposing hard bounds on them. This is extremely useful because control in our optimal control problem is often bounded in real life. For example, spacecraft thrusters have hard limits on how much they can thrust.

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(Sussmann) If for some $2 \in [0;1]$, the
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S(), then it is

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