



# Optimal Control of Systems Governed by Partial Differential Equations (Grundlehren der mathematischen Wissenschaften)

*Jacques Louis Lions*

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1. The development of a theory of optimal control (deterministic) requires the following initial data: (i) a control  $u$  belonging to some set  $\mathcal{U}$  (the set of 'admissible controls') which is at our disposition, (ii) for a given control  $u$ , the state  $y(u)$  of the system which is to be controlled is given by the solution of an equation  $(*) Ay(u) = \text{given function of } u$  where  $A$  is an operator (assumed known) which specifies the system to be controlled ( $A$  is the 'model' of the system), (iii) the observation  $z(u)$  which is a function of  $y(u)$  (assumed to be known exactly; we consider only deterministic problems in this book), (iv) the "cost function"  $J(u)$  ("economic function") which is defined in terms of a numerical function  $z +$

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