



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 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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