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Optimal control is an extension of the calculus of variations, and is a mathematical optimization method for deriving control policies. The method is largely due to the work of Lev Pontryagin and Richard Bellman in the 1950s, after contributions to calculus of variations by Edward J. McShane.

Optimal control - Wikipedia

A bang-bang control As we will see later in §4.4.2, an optimal control $\alpha^*(\cdot)$ is 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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1 Introduction to Optimal Control Theory

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