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in terms of quadratic performance criteria, and incorporation of Kalman-Bucy optimal state reconstruction theory.

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An optimal controller, together with the controlled object, forms an optimal control system, or optimization system. Depending on the control principle, a distinction is made between open-loop systems, which are

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based on the principle of control in response to a disturbance; closed-loop systems, which are based on the feedback principle; and combined systems, which use both principles simultaneously.

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Optimal control theory is a branch of mathematical optimization that deals with finding a control

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for a dynamical system over a period of time such that an objective function is optimized. It has numerous applications in both science and engineering. For example, the dynamical system might be a spacecraft with controls corresponding to rocket thrusters, and the objective might be to reach the moon with minimum fuel

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expenditure. Or the dynamical system could be a nation's economy, with the object

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Owing to the
embedding technique,
the optimal control
problem of the origin
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systems can be relaxed
into a traditional

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optimal control problem for the larger family systems. We thus derive the optimal switching control law and the optimal control input for the bang-bang type optimal solution of the relaxed optimal control problem simultaneously.

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systems ...**

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an automatic control system that ensures functioning of the object of control that is the best, or optimal, from a particular point of view. The characteristics of the object, and also the external disturbing influences, may change in an unforeseen manner but usually remain within certain limits.

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