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

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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 ilIi ad (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)=given function ofu 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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