

## INFINITEHORIZON OPTIMAL CONTROL IN THE DISCRETETIME FRAMEWORK

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 In Sect. 1.2 of this first chapter, we formulate the infinite-horizon discrete-time optimal control problems that we study. The considered systems are governed by  
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 Discrete-time optimal control. The examples thus far have shown continuous time systems and control solutions. In fact, as optimal control solutions are now often implemented digitally, contemporary control theory is now

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primarily concerned with discrete time systems and solutions.

## 2 Dynamic Programming Finite Horizon

2 Dynamic Programming Finite Horizon DP has been widely applied to problems of optimal control, - discrete time variable - a finite number of states and

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