Necessary Conditions for Implicit and DAE Control Systems

Maria do Rosario de Pinho Universidade do Porto, Fac. Engenharia, ISR mrpinho@fe.up.pt

Abstract

Necessary conditions for optimal control problems involving implicit control systems and with possible nonsmooth data has been derived under bounded slope conditions in [1]. Here, we investigate how such conditions apply to various particular cases of implicit control systems. In particular, we extend the analysis in [3], where application to some optimal control problems with semi-explicit Differential Algebraic Equations (DAE's) are explored. Noteworthy, we consider DAE's systems with index higher then 1. We go a step further and we extend necessary conditions for mixed constrained problem derived in [3] under interiority conditions and convexity of the velocity sets can to cover implicit control systems.

Acknowledgments The support of the FCT project PTDC/EEI-AUT/ 1450/2012 /FCOMP-01-0124-FEDER-028894, and EU FP7 (FP7-PEOPLE-2010-ITN, Grant Agreement no. 264735-SADCO is gratefully acknowledged.

*

References

- [1] F. CLARKE AND MDR DE PINHO, Optimal control problems with mixed constraints, SIAM J. Control Optim., 48 (2010), pp. 4500–4524.
- [2] F. CLARKE, Y. LEDYAEV AND MDR DE PINHO, An extension of the Schwarzkopf multiplier rule in optimal control, SIAM J. Control Optim., 49 (2011), pp. 599–610.

[3] I. KORNIENKO, M. GERDTS AND MDR DE PINHO, A new version of necessary conditions for optimal control problems with differential algebraic equations, MTNS 2012 (2012).