

Lecture 10: The Value-Function Problem

Problem Statement

- **Problem Statement:** Let $V(x)$ be the value function for a control problem. Suppose the control problem is given by:
 - **State:** $x \in \mathbb{R}^n$
 - **Control:** $u \in \mathbb{R}^m$
 - **Cost:** $J(x, u) = \int_0^\infty (x^T Q x + u^T R u) dt$
 - **System:** $\dot{x} = Ax + Bu + w$

Proposition

The value function $V(x)$ satisfies the Hamiltonian PDE: $H(x, \nabla V(x)) = 0$. The Hamiltonian is defined as $H(x, p) = \min_u \{ p^T (Ax + Bu + w) + x^T Q x + u^T R u \}$. The optimal control $u^*(x)$ is the control that minimizes the Hamiltonian.

Derivation

The value function $V(x)$ is defined as the minimum cost over all admissible controls. The Hamiltonian is defined as $H(x, p) = \min_u \{ p^T (Ax + Bu + w) + x^T Q x + u^T R u \}$. The optimal control $u^*(x)$ is the control that minimizes the Hamiltonian.

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Nine Solution Problem Lab Answers

Annelies Wilder-Smith



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