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An introduction to optimal control: Leitmann, George ...

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In optimal control theory, the variable λ is called the costate variable. Following the standard interpretation of Lagrange multipliers, at its optimal value λ^* is equal to the marginal value of relaxing the constraint. In this case, that means that λ^* is equal to the marginal value of the state variable, x . The costate variable plays a critical role in

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Optimal control - Wikipedia

An Introduction to Optimal Control Problems in Life Sciences and Economics: From Mathematical Models to Numerical Simulation with MATLAB® Sebastian Ani?a , Viorel Arn?utu , Vincenzo Capasso Combining two important and growing areas of applied mathematics—control theory and modeling—this textbook introduces and builds on methods for ...