MAE 288A: Optimal Control
T/Th 5:00–6:20
Room: Solis 110

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Content: We will discuss control of discrete-time stochastic systems and continuous-time/continuous-space deterministic systems. The emphasis will be on nonlinear systems. Dynamic programming will be the fundamental tool used to solve the control problems.

Texts: There is no textbook. Recommended reading can be in the alphabetized list found below. Some of these may be put on reserve; this will be discussed in class.

- Bertsekas, Dynamic Programming and Optimal Control
  - Alt.: Bertsekas, Dynamic Programming: Deter. and Stoch. Models
- Bryson and Ho
- Fleming and Rishel
  - Note: Fleming/Soner and Bardi/Capuzzo-Dolcetta are more modern and more available (for purchase) than Fleming/Rishel.
- Numerous additional recommended texts indicated in class include:
  - Any good probability text (e.g., Billingsley)
  - Norris, Markov Chains
  - Karlin/Taylor, A First Course in Stochastic Processes