A Modified LQ-Optimal Control Problem for Causal Functional Differential Equations

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Received: October 10, 2003; Revised: June 9, 2004

Abstract: This paper continues some ideas from a preceding paper of the author, in which only point-wise initial data are considered. Here, the constraints on state variables and control involve functional initial data, leading to a modified control problem.

Keywords: *LQ-optimal control; modified problem; causal operators/equations.*

Mathematics Subject Classification (2000): 49J10, 49J15.

1. Introduction