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论文

OPTIMAL SWITCHING AND IMPULSE CONTROLS FOR DISTRIBUTED PARAMETER SYSTEMS

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摘要 Optimal switching and impulse controls for a distributed parameter systems are considered. We prove that the value functions u_u(·) of approximating problems approach to the value function u(·) of the original problem, while u_u(·) is the unique viscosity solution of the corresponding Hamilton-Jacobi-Bellman system. We also construct an optimal control for the original problem viathe value function u(·).

关键词 Switching Control, Impulse Control, Dist

分类号

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Key words Switching Control Impulse Control Distributed Parameter System Value Function HJB Equation Visc

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