

Golichev, I. I.; Lukmanov, R. L.

The method of expansion of an operator function in some optimal control problems. (Russian)

Zbl 0702.49022

Mat. Zametki 47, No. 4, 17-25 (1990).

The authors present a new fast convergent iteration procedure for unconstrained minimization of quadratic functionals on processes defined by a linear evolution equation. Also, they show how problems with constraints on the control functions can be solved by the proposed procedure.

Reviewer: [M.Vlach](#)

MSC:

[49M27](#) Decomposition methods

[49M05](#) Numerical methods based on necessary conditions

[49K27](#) Optimality conditions for problems in abstract spaces

Cited in **1** Review

Keywords:

[fast convergent](#)