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An Euler-Lagrange inclusion for optimal control problems with state constraints. (English)

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The authors prove that the Euler-Lagrange inclusion is a necessary condition for optimality of nonsmooth control problems with state constraints. The condition is also necessary if the problem is convex and regular.

Reviewer: Rosa Maria Bianchini (Firenze)

MSC:

49K15 Optimality conditions for problems involving ordinary differential equations

Cited in 8 Documents

Keywords:

optimal control; nonsmooth analysis; state constraints; Euler-Lagrange inclusion

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