universität wien

Fakultät für Mathematik

Mathematisches Kolloquium

Mittwoch, 4.Oktober 2017
Sky Lounge

EINLADUNG

Helène Frankwoska

(CNRS and UPMC)

"Value Function and Necessary Optimality Conditions in Deterministic Optimal Control"

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Abstract:
In this talk I will discuss some recent advances made in first and second order optimality conditions for the classical deterministic optimal control problem. The value function associated to this problem is the unique solution to a Hamilton-Jacobi PDE. The control theoretic approach implied some new regularity results on the solution of this equation and left few problems open. The developed variational analysis techniques, being quite straightforward, apply as well to stochastic optimal control and optimal control of PDEs.

15.45 Uhr: Kaffeejause
16.15 Uhr: Vortrag

vinum cum pane im Anschluss

Radu Ioan Boţ
Christian Krattenthaler