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Due to the work of Lev Pontryagin and Richard Bellman, optimal control theory was popularized in the 1960s. The aim of this PhD thesis is to enable engineers to find optimal control solutions for nonlinear systems in a less time-consuming and more automatic manner than with previous approaches.

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Hamilton-Jacobi-Bellman (HJB) partial
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This outstanding reference presents current, state-of-the-art research on important problems of finite-dimensional nonlinear optimal control and controllability theory. It presents an overview of a broad variety of new techniques useful in solving classical control theory problems. Written

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most fundamental control theoretic
frameworks with a plethora of

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applications in domains that span from
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for optimal control of dynamics with
nonlinear drift and state multiplicative
noise, but not in the case of control

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multiplicative Gaussian or the general case of non-Gaussian excitation [13].

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