
Contents

Preface	xi
1 Basic Optimal Control Problems	1
1.1 Preliminaries	4
1.2 The Basic Problem and Necessary Conditions	7
1.3 Pontryagin's Maximum Principle	12
1.4 Exercises	18
2 Existence and Other Solution Properties	21
2.1 Existence and Uniqueness Results	23
2.2 Interpretation of the Adjoint	26
2.3 Principle of Optimality	28
2.4 The Hamiltonian and Autonomous Problems	31
2.5 Exercises	35
3 State Conditions at the Final Time	37
3.1 Payoff Terms	37
3.2 States with Fixed Endpoints	41
3.3 Exercises	46
4 Forward-Backward Sweep Method	49
5 Lab 1: Introductory Example	57
6 Lab 2: Mold and Fungicide	63
7 Lab 3: Bacteria	67
8 Bounded Controls	71
8.1 Necessary Conditions	73
8.2 Numerical Solutions	81
8.3 Exercises	83
9 Lab 4: Bounded Case	85
10 Lab 5: Cancer	89
11 Lab 6: Fish Harvesting	93

12 Optimal Control of Several Variables	97
12.1 Necessary Conditions	97
12.2 Linear Quadratic Regulator Problems	104
12.3 Higher Order Differential Equations	107
12.4 Isoperimetric Constraints	108
12.5 Numerical Solutions	112
12.6 Exercises	113
13 Lab 7: Epidemic Model	117
14 Lab 8: HIV Treatment	123
15 Lab 9: Bear Populations	129
16 Lab 10: Glucose Model	135
17 Linear Dependence on the Control	139
17.1 Bang-Bang Controls	139
17.2 Singular Controls	143
17.3 Exercises	151
18 Lab 11: Timber Harvesting	153
19 Lab 12: Bioreactor	157
20 Free Terminal Time Problems	163
20.1 Necessary Conditions	163
20.2 Time Optimal Control	168
20.3 Exercises	173
21 Adapted Forward-Backward Sweep	175
21.1 Secant Method	175
21.2 One State with Fixed Endpoints	177
21.3 Nonlinear Payoff Terms	182
21.4 Free Terminal Time	183
21.5 Multiple Shots	184
21.6 Exercises	187
22 Lab 13: Predator-Prey Model	189
23 Discrete Time Models	193
23.1 Necessary Conditions	193
23.2 Systems Case	199
23.3 Exercises	202
24 Lab 14: Invasive Plant Species	205

25 Partial Differential Equation Models	211
25.1 Existence of an Optimal Control	212
25.2 Sensitivities and Necessary Conditions	213
25.3 Uniqueness of the Optimal Control	215
25.4 Numerical Solutions	215
25.5 Harvesting Example	216
25.6 Beaver Example	220
25.7 Predator-Prey Example	223
25.8 Identification Example	228
25.9 Controlling Boundary Terms	231
25.10 Exercises	234
26 Other Approaches and Extensions	237
References	245
Index	259

The goal of this text is two fold. First, we wish to present the reader with an introductory, but thorough, development of the mathematical aspects of optimal control theory. This is done in a "graded" way, as the most basic problem, with a continuous time ODE, is explained in Chapter 1, and increasingly more complicated problems are handled as the book progresses. This includes variations of the initial conditions, imposed bounds on the control, multiple states and controls, linear dependence on the control, and free terminal time. Optimal control of discrete systems and optimal control of partial differential equations are also introduced.

The second goal is to give the reader an insight into application of optimal control theory to biological models. Several different kinds of applications are presented here, including disease models of immunology and epidemic types, management decisions in harvesting and resource allocation models, and more. These are presented in the interactive "lab" sections, which we feel is a novel feature of this text. The MATLAB codes on which the labs are based are included, in addition to a user-friendly interface, which will allow everyone, even those with no prior MATLAB knowledge, to access them. The underlying numerical methods are also developed in the text.

This book is designed for use as a textbook for advanced undergraduate or beginning graduate students. It would be suitable for a one-semester course. It can also be used by anyone who wants to learn optimal control theory for application to specific models. Mathematically, only a basic knowledge of multi-variable calculus and simple ordinary differential equations is needed for the bulk of the text. Some prior knowledge of PDEs is required for the (optional) chapter on this subject. The reader should also be familiar with mathematical models and how they are used. This book is not intended as a course in mathematical modeling.