

Textbook: Dynamic Optimization by A. E. Bryson, Addison Wesley (out of print)

Tentative Syllabus

Static Optimization (1.5 weeks)

Dynamic Optimization (1.5 weeks)

Dynamic Programming (2 weeks)

Dynamic Optimization with Terminal Constraints (1.5 weeks)

Dynamic Optimization with Open Final Time (1.0 week)

Linear Quadratic Terminal Controllers (1.5 weeks)

Linear Quadratic Regulators (1.0 week)

Grading

Homework 50%

Computer Projects/Assignments 50%