Math Club Colloquium

The dynamic programming principle
for ordinary differential equations

Speaker – Dr. Diogo Pinheiro

Brooklyn College
Mathematics

Abstract: We will introduced dynamic programming techniques to address optimal control problems associated with dynamical systems defined by ordinary differential equations. For such class of problems, we will obtain Bellman's principle of optimality and the corresponding Hamilton-Jacobi-Bellman equation. It is worth remarking that such techniques were initially developed by Richard Bellman, a former Brooklyn College alumnus.

Dates: Tuesdays Feb 24, 2015
12:30 pm -1:30 pm
Location: 1127N

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BC Math Club Presents