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Differential dynamic programming - Wikipedia

ional Dynamic Programming where the optimal cost function is considered globally,, Differential. Dynamic Programming applies the principle of optimality in the neighbourhood of a·nominal, possibly non-optimal, trajectory. Mayne [15] introduced the notation of "Differential Dynamic Programming" and Jacobson [10,11,12] developed it

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several independent variables; however, is more complex. The calculus of variations yields partial differential equations while dynamic programming yields functional differential equations, the Gateaux equation. 2. THE VARIATIONAL PROBLEM We consider the problem of minimizing the functional; $J(u) = I'\ q(u, u')\ dt$