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A FEEDBACK SOLUTION OF A LINEAR QUADRATIC PROBLEM FOR BOUNDARY CONTROL OF LAPLACE EQUATION

Maria BÄTINETU - GIURGIU

A boundary control problem with quadratic cost functional for Laplace equation with boundary condition given by the solution of a differential equation involving control is considered. The form of the feedback for the optimal control is derived. The existence and uniqueness of the solution (in the classical sense) for the Hamilton type system is discussed.