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Daniella Porto* (danielinha.dani@gmail.com), Sao J. do Rio Preto, Brazil, and **Geraldo Nunes Silva**, Sao J. do Rio Preto, Brazil. *Approximation methods for impulsive optimal control problem*. Preliminary report.

The aim of this work is study the impulsive optimal control problem

$$(P) \quad \begin{aligned} \min \quad & J(x, \Omega) = H(x(0), x(T)) \\ & dx = f(x, u)dt + g(x, v)d\Omega, \quad t \in [0, T]; \\ & (x(0), x(T)) \in C, \end{aligned}$$

where $x : [0, T] \rightarrow \mathbb{R}^n$ is a function of bounded variation, $u : [0, T] \rightarrow \mathbb{R}^m$ and $v : [0, T] \rightarrow \mathbb{R}^r$ are Borel measurable, $\Omega := (\mu, \{v_t, \psi_t\})$ is impulsive control, such that, μ a vector Borel measure with range in the cone $K \subset \mathbb{R}^q$ and $v_t : [0, 1] \rightarrow \mathbb{R}^r$ and $\psi_t : [0, 1] \rightarrow K$ are families of measurable essentially bounded functions depending on the real parameter $t \in [0, T]$, where t is an atom of μ , that is, whose $\Theta := \{t \in [0, T] : \mu(t) \neq 0\}$.

In this work is shown that, under some assumptions, the problem (P) can be discretized by Euler's method to generate a sequence (or subsequence) of Euler's optimal trajectories which graph-converges to an optimal trajectory of continuous problem. (Received May 06, 2013)