COURSE: An introduction to numerical optimal control

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This short course is intended to present the main ideas behind the numerical solution of optimal control problems and games. The main focus will be on PDE methods based on Dynamic Programming. The course is intended to be rather introductory and does not require a previous knowledge of numerical methods for odes and pdes. I will illustrate the methods via some classical examples like the infinite horizon problem, the minimum time problem, pursuit-evasion games.