

A Parallel Iterative Method for Hamiltonian Mechanics and Discrete Optimal Control Theory

Zamurat A. Adegboye¹ David Martín de Diego² Sebastián J. Ferraro³

¹Institute of Mathematical Sciences and Physics, IMSP-UAC, Dangbo, Benin

²Instituto de Ciencias Matemáticas, ICMAT Madrid, Spain

³Instituto de Matemática (INMABB) , Universidad Nacional del Sur (UNS) – CONICET, Bahía Blanca, Argentina

Recently, we have introduced a parallel iterative method for discrete Lagrangian mechanics that allow us to numerically compute trajectories of the continuous system for boundary value problems \cite{FeMaSaIFAC, our-paper-in-progress}. In this work, we will study the extension to Hamiltonian systems and specially in systems that appears in optimal control theory.