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Betsi J. Tirado* (betsi_tirado@yahoo.com), Ave 5 de Julio, C. C. Olimpico, Local 6, Suite 280, 4002-1 Maracaibo, Venezuela, and **Jesus A. Pascal** (pascal@math.lsu.edu), 3365 Dalrymple Dr, Baton Rouge, LA 70803. *On the Dynamic Programming Equation for a Deterministic Optimal Control Problem.*

The dynamic programming approach produces a partial differential equation called the dynamic programming equation that the value function must satisfy in some way according to the circumstances. The issues we address in this work are to determine the dynamic programming equation for a deterministic optimal control problem with a one-dimensional state space and to prove that the value function of the control problem is a viscosity solution of that dynamic programming equation.

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