

Chapter 2

Calculus of Variations and Optimal Control

Solution to Problem 2.1

The performance index is

$$\begin{aligned} J &= \int_0^2 [2x^2(t) + \dot{x}^2(t)] dt, \\ &= \int_{t_0}^{t_f} V(x(t), \dot{x}(t)) dt \end{aligned}$$

where

$$V = 2x^2(t) + \dot{x}^2(t), \quad t_0 = 0, \quad t_f = 2.$$

Using the Euler-Lagrange equation (2.3.15)

$$\begin{aligned} \left(\frac{\partial V}{\partial x} \right)_* - \frac{d}{dt} \left(\frac{\partial V}{\partial \dot{x}} \right)_* &= 0 \longrightarrow \\ 4x^*(t) - \frac{d}{dt} (2\dot{x}^*(t)) &= 0 \longrightarrow \\ \ddot{x}^*(t) - 2x^*(t) &= 0. \end{aligned}$$

Solving the previous equation

$$x^*(t) = C_1 e^{\sqrt{2}t} + C_2 e^{-\sqrt{2}t}$$

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Optimal Control Systems D. Subbaram Naidu, 2002-08-27 The theory of optimal control systems has grown and flourished since the 1960's. Many texts written on varying levels of sophistication have been published on the subject. Yet even those purportedly designed for beginners in the field are often riddled with complex theorems and many treatments fail to include topics that are essential to a thorough grounding in the various aspects of and approaches to optimal control. *Optimal Control Systems* provides a comprehensive but accessible treatment of the subject with just the right degree of mathematical rigor to be complete but practical. It provides a solid bridge between traditional optimization using the calculus of variations and what is called modern optimal control. It also treats both continuous time and discrete time optimal control systems giving students a firm grasp on both methods. Among this book's most outstanding features is a summary table that accompanies each topic or problem and includes a statement of the problem with a step by step solution. Students will also gain valuable experience in using industry standard MATLAB and SIMULINK software including the Control System and Symbolic Math Toolboxes. Diverse applications across fields from power engineering to medicine make a foundation in optimal control systems an essential part of an engineer's background. This clear, streamlined presentation is ideal for a graduate level course on control systems and as a quick reference for working engineers.

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Kelly, 2004-02 **Resilient Control Architectures and Power Systems** Craig Rieger, Ronald Boring, Brian Johnson, Timothy McJunkin, 2022-01-26 Master the fundamentals of resilient power grid control applications with this up to date resource from four industry leaders. *Resilient Control Architectures and Power Systems* delivers a unique perspective on the singular challenges presented by increasing automation in society. In particular the book focuses on the difficulties presented by the increased automation of the power grid. The authors provide a simulation of this real life system offering an accurate and comprehensive picture of how a power control system works and even more importantly how it can fail. The editors invite various experts in the field to describe how and why power systems fail due to cyber security threats, human error and complex interdependencies. They also discuss promising new concepts researchers are exploring that promise to make these control systems much more resilient to threats of all kinds. Finally resilience fundamentals and applications are also investigated to allow the reader to apply measures that ensure adequate operation in complex control systems. Among a variety of other foundational and advanced topics you'll learn about: The fundamentals of power grid infrastructure including grid architecture, control system architecture and communication architecture; The disciplinary fundamentals of control theory, human system interfaces and cyber security; The fundamentals of resilience including the basis of resilience, its definition and benchmarks as well as cross architecture metrics and considerations; The application of resilience concepts including cyber security challenges, control challenges and human challenges; A discussion of research challenges facing professionals in this field today. Perfect for research students and practitioners in fields concerned with increasing power grid

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