

- **Step 2a: Variations and Increment:** Let us first define the increment as

$$\begin{aligned}\Delta J &= J(x^*(t)) - J(x(t), \dot{x}^*(t)) + J(x(t), \dot{x}^*(t)) - J(x(t), \dot{x}^*(t), \dot{x}) \\ &= -J(x^*(t), \dot{x}^*(t), \dot{x}^*(t), \dot{x}) \\ &= \int_{t_0}^{t_f} V(x^*(t)) - J(x(t), \dot{x}^*(t)) + J(x(t), \dot{x}^*(t)) - J(x(t), \dot{x}) \, dt \\ &= -\int_{t_0}^{t_f} V(x^*(t), \dot{x}^*(t), \dot{x}^*(t), \dot{x}) \, dt,\end{aligned}$$

which by combining the integrals can be written as

$$\begin{aligned}\Delta J &= \int_{t_0}^{t_f} (V(x^*(t)) - J(x(t), \dot{x}^*(t)) + J(x(t), \dot{x}^*(t)) - J(x(t), \dot{x})) \\ &\quad - V(x^*(t), \dot{x}^*(t), \dot{x}^*(t), \dot{x}) \, dt,\end{aligned}$$

where,

$$x(t) := \frac{dx(t)}{dt}, \quad \dot{x}(t) := \frac{d}{dt}(Jx(t)), \quad Jx(t) := \frac{d^2}{dt^2}(Jx(t))$$

Expanding V in the increment in a Taylor series, the increment ΔJ becomes

$$\Delta J = \int_{t_0}^{t_f} \left[\frac{\partial V}{\partial x} Jx(t) + \frac{\partial V}{\partial \dot{x}} \dot{J}x(t) + \frac{\partial V}{\partial \ddot{x}} J\dot{x}(t) \right] \, dt.$$

Here, the partial derivatives are w.r.t. $x(t)$ and $\dot{x}(t)$ at the optimal condition $(*)$ and * is omitted for simplicity.

- **Step 2b: First Variation:** Now, we obtain the variation by retaining the terms that are linear in $Jx(t)$ and $\dot{J}x(t)$ as

$$\Delta J = \int_{t_0}^{t_f} \left[\frac{\partial V}{\partial x} Jx(t) + \frac{\partial V}{\partial \dot{x}} \dot{J}x(t) + \frac{\partial V}{\partial \ddot{x}} J\dot{x}(t) \right] \, dt.$$

To express the relation for the first variation explicitly in terms containing $Jx(t)$ (since $\dot{J}x(t)$ is dependent on $Jx(t)$), we integrate by parts the term involving $J\dot{x}(t)$ as (writing the arguments in

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