

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

$$\begin{aligned}\Delta J &\triangleq J(x^*(t) + \delta x(t), \dot{x}^*(t) + \delta \dot{x}(t), \dot{x}^*(t) + \delta \dot{x}(t), t) \\ &\quad - J(x^*(t), \dot{x}^*(t), \dot{x}^*(t), t) \\ &= \int_a^b V(x^*(t) + \delta x(t), \dot{x}^*(t) + \delta \dot{x}(t), \dot{x}^*(t) + \delta \dot{x}(t), t) dt \\ &\quad - \int_a^b V(x^*(t), \dot{x}^*(t), \dot{x}^*(t), t) dt,\end{aligned}$$

which by combining the integrals can be written as

$$\Delta J = \int_a^b [V(x^*(t) + \delta x(t), \dot{x}^*(t) + \delta \dot{x}(t), \dot{x}^*(t) + \delta \dot{x}(t), t) - V(x^*(t), \dot{x}^*(t), \dot{x}^*(t), t)] dt.$$

where,

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

Expanding  $V$  in the increment in a Taylor series, the increment  $\Delta J$  becomes

$$\Delta J = \int_a^b \left[ \frac{\partial V}{\partial x} \delta x(t) + \frac{\partial V}{\partial \dot{x}} \delta \dot{x}(t) + \frac{\partial V}{\partial \ddot{x}} \delta \ddot{x}(t) \right] dt.$$

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

- **Step 3: First Variation:** Now, we obtain the variation by retaining the terms that are linear in  $\delta x(t)$  and  $\delta \dot{x}(t)$  as

$$\delta J = \int_a^b \left[ \frac{\partial V}{\partial x} \delta x(t) + \frac{\partial V}{\partial \dot{x}} \delta \dot{x}(t) + \frac{\partial V}{\partial \ddot{x}} \delta \ddot{x}(t) \right] dt.$$

To express the relation for the first variation entirely in terms containing  $\delta x(t)$  (since  $\delta \dot{x}(t)$  is dependent on  $\delta x(t)$ ), we integrate by parts the terms involving  $\delta \dot{x}(t)$  as (omitting the arguments in

# Optimal Control Systems Problems And Solutions Manual

**Judd E. Hollander**



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