

- **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  $\Delta J$  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  $\delta x(t)$  and  $\delta \dot{x}(t)$  as

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

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

# Optimal Control Systems Problems And Solutions

## Manual

**Raymond G. Jacquot**

## **Optimal Control Systems Problems And Solutions Manual:**

**Solutions Manual for Optimal Control Theory** Suresh P. Sethi, Gerald L. Thompson, 1981-04-30    **Scientific and Technical Aerospace Reports**, 1970    *Optimal Control Systems* D. Subbaram Naidu, 2018-10-03 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.

**Modern Control Engineering** Katsuhiko Ogata, 1997 Comprehensive treatment of the analysis and design of continuous time control systems. Partial contents: The Laplace transform, Mathematical modelling of dynamic systems, Transient response analysis, Root locus analysis, Frequency response analysis, PID controls and introduction to robust control, Control systems in state space, Liapunov stability analysis and quadratic optimal control.    *Modern Digital Control Systems* Raymond G. Jacquot, 1981

**Journal of Dynamic Systems, Measurement, and Control**, 1979    [Analysis and Synthesis of Linear Control Systems](#) Chi-Tsong Chen, 1975    [Modern Control System Theory and Design](#) Stanley M. Shinners, 1992-03-25 Offers a unified treatment of conventional and modern continuous and discrete control theory and demonstrates how to apply the theory to realistic control system design problems. Along with linear and nonlinear digital and optimal control systems it presents four case studies of actual designs. The majority of solutions contained in the book and the problems at the ends of the chapters were generated using the commercial software package MATLAB and is available free to the users of the book by returning a postcard contained with the book to the MathWorks Inc. This software also contains the following features: utilities created to enhance MATLAB and several of the MathWorks toolboxes, Tutorial File which contains the essentials necessary to understand the MATLAB interface, other books require additional books for full comprehension, Demonstration m file which gives the users a feel for the various utilities included, OnLine HELP Synopsis File which reviews and highlights the features of each chapter.    *Robotics, CAD/CAM Market Place*, 1985, 1985    **Modern Control System Theory and**

**Human Control Functions** F. A. Muckler,1965      *U.S. Government Research & Development Reports* ,1967      **Bulletin of the Society for the Promotion of Engineering Education** ,1969      **Journal of Guidance, Control, and Dynamics** ,2007      Servomechanisms ,1968      *Government-wide Index to Federal Research & Development Reports* ,1968  
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