

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

$$\begin{aligned}\Delta J &\triangleq J(x^*(t), \dot{x}^*(t), u^*(t)) - J(x^*(0), \dot{x}^*(0), u^*(0), t) \\ &= \int_{t_0}^t V(x^*(t), \dot{x}^*(t), u^*(t), t) dt \\ &\quad - \int_{t_0}^t V(x^*(0), \dot{x}^*(0), u^*(0), 0) dt,\end{aligned}$$

which by combining the integrals can be written as

$$\Delta J = \int_{t_0}^t [V(x^*(t), \dot{x}^*(t), u^*(t), t) - V(x^*(0), \dot{x}^*(0), u^*(0), 0)] dt.$$

where,

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

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

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

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

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

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 term involving $\delta \dot{x}(t)$ as (omitting the arguments in

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Michal Rosen-Zvi



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