

- **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 relating 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

# Optimal Control Systems Problems And Solutions

## Manual

**D Kirk**

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