

Optimal Control of Systems

Given a system: $\dot{x} = f(x, u, t)$; $x \in \mathbb{R}^n$, $u \in \Omega \subset \mathbb{R}^p$; $x(0) = x_0$

Find the control $u(t)$ for $t \in [0, T]$ such that

$$u = \arg \lim_{u \in \Omega} \underbrace{\int_0^T \underbrace{L(x, u) dt}_{\text{Instantaneous (Stage) Cost}} + \underbrace{V(x(T), u(T))}_{\text{Terminal Cost}}}_{J(x, u)}$$

- Can include constraints on control u and state x
 - (along trajectory or at final time):
- Final time T may or may not be free (we'll first derive fixed T case)

Modern Optimal Control

David Kirk



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