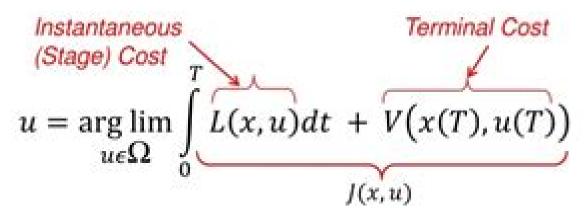
Optimal Control of Systems

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

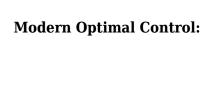
Find the control u(t) for $t \Rightarrow [0,T]$ such that



- 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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