

Chapter 2

Calculus of Variations and Optimal Control

Solution to Problem 2.1

The performance index is

$$\begin{aligned} J &= \int_0^2 [2x^2(t) + \dot{x}^2(t)] dt, \\ &= \int_{t_0}^{t_f} V(x(t), \dot{x}(t)) dt \end{aligned}$$

where

$$V = 2x^2(t) + \dot{x}^2(t), \quad t_0 = 0, \quad t_f = 2.$$

Using the Euler-Lagrange equation (2.3.15)

$$\begin{aligned} \left(\frac{\partial V}{\partial x} \right)_* - \frac{d}{dt} \left(\frac{\partial V}{\partial \dot{x}} \right)_* &= 0 \longrightarrow \\ 4x^*(t) - \frac{d}{dt} (2\dot{x}^*(t)) &= 0 \longrightarrow \\ \ddot{x}^*(t) - 2x^*(t) &= 0. \end{aligned}$$

Solving the previous equation

$$x^*(t) = C_1 e^{\sqrt{2}t} + C_2 e^{-\sqrt{2}t}$$

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Table of Contents Optimal Control Systems Naidu Solution Manual

1. Understanding the eBook Optimal Control Systems Naidu Solution Manual
 - The Rise of Digital Reading Optimal Control Systems Naidu Solution Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying Optimal Control Systems Naidu Solution Manual
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Optimal Control Systems Naidu Solution Manual
 - User-Friendly Interface
4. Exploring eBook Recommendations from Optimal Control Systems Naidu Solution Manual
 - Personalized Recommendations
 - Optimal Control Systems Naidu Solution Manual User Reviews and Ratings
 - Optimal Control Systems Naidu Solution Manual and Bestseller Lists
5. Accessing Optimal Control Systems Naidu Solution Manual Free and Paid eBooks

- Optimal Control Systems Naidu Solution Manual Public Domain eBooks
- Optimal Control Systems Naidu Solution Manual eBook Subscription Services
- Optimal Control Systems Naidu Solution Manual Budget-Friendly Options
- 6. Navigating Optimal Control Systems Naidu Solution Manual eBook Formats
 - ePub, PDF, MOBI, and More
 - Optimal Control Systems Naidu Solution Manual Compatibility with Devices
 - Optimal Control Systems Naidu Solution Manual Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Optimal Control Systems Naidu Solution Manual
 - Highlighting and Note-Taking Optimal Control Systems Naidu Solution Manual
 - Interactive Elements Optimal Control Systems Naidu Solution Manual
- 8. Staying Engaged with Optimal Control Systems Naidu Solution Manual
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Optimal Control Systems Naidu Solution Manual
- 9. Balancing eBooks and Physical Books Optimal Control Systems Naidu Solution Manual
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Optimal Control Systems Naidu Solution Manual
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Optimal Control Systems Naidu Solution Manual
 - Setting Reading Goals Optimal Control Systems Naidu Solution Manual
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Optimal Control Systems Naidu Solution Manual
 - Fact-Checking eBook Content of Optimal Control Systems Naidu Solution Manual
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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