

# 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  $t \in [0, T]$  such that

$$u = \arg \lim_{u \in \Omega} \int_0^T L(x, u) dt + V(x(T), u(T))$$

*Instantaneous (Stage) Cost*      *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)

# Optimum Systems Control

**Zhe Xu**

## **Optimum Systems Control:**

Optimum Systems Control Andrew P. Sage, 1968 Structurally the text is divided into three areas although overlap certainly exists These are 1 Optimal control with deterministic inputs 2 State estimation and combined estimation and control and 3 Sensitivity and computational techniques in systems control Preface    Optimum systems control Englewood Cliffs, N.J., Prentice-Hall Andrew P. Sage,    *Energy Optimum Systems with Constraints on the Control and the Response Time* Gerald Lane Gottlieb, 1964    **Differential Game Theory with Applications to Missiles and Autonomous**

**Systems Guidance** Farhan A. Faruqi, Peter Belobaba, Jonathan Cooper, Allan Seabridge, 2017-03-20 Differential Game Theory with Applications to Missiles and Autonomous Systems explains the use of differential game theory in autonomous guidance and control systems The book begins with an introduction to the basic principles before considering optimum control and game theory Two party and multi party game theory and guidance are then covered and finally the theory is demonstrated through simulation examples and models and the simulation results are discussed Recent developments in the area of guidance and autonomous systems are also presented Key features Presents new developments and how they relate to established control systems knowledge Demonstrates the theory through simulation examples and models Covers two party and multi party game theory and guidance Accompanied by a website hosting MATLAB code The book is essential reading for researchers and practitioners in the aerospace and defence industries as well as graduate students in aerospace engineering

*A sensitivity based method for computation of optimum systems control with applications to an urban transit system*  
Ahmad A. Sbaiti, 1972    Department of Housing and Urban Development, and certain independent agencies appropriations for fiscal year 1986 United States. Congress. Senate. Committee on Appropriations. Subcommittee on HUD-Independent Agencies, 1985    Automatic and Remote Control International Federation of Automatic Control. Congress, 1964    **OAR**  
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