

Contents

Preface — VII

Acknowledgments — IX

List of Tables — XV

List of Figures — XVII

Part I: Calculus of variations

1 The brachistochrone — 3

- 1.1 Calculus of variations formulation — 4
 - 1.1.1 Functionals — 5
 - 1.1.2 Admissibility — 5
 - 1.1.3 Solution — 6
- 1.2 Ancient history? — 8

2 Euler-Lagrange equation — 11

- 2.1 Variations — 11
- 2.2 Derivation — 12
- 2.3 Solving the Euler-Lagrange equation — 16
 - 2.3.1 Shooting method — 17

3 Dido and transversality — 21

- 3.1 Dido's calculus of variations problem — 22
- 3.2 Target curves — 23
- 3.3 Transversality condition — 24
 - 3.3.1 The final transversality condition — 26
 - 3.3.2 Transversality and integral Euler-Lagrange — 26
 - 3.3.3 Using transversality — 27

4 Extremals versus minimizers — 29

- 4.1 Directly verifying a minimizer — 29
- 4.2 Considering $\mathcal{D}^1$ — 30

5 Second-derivative test — 32

- 5.1 Derivation — 32
 - 5.1.1 From $\mathcal{C}^2$ to $\mathcal{D}^1$ — 33
- 5.2 Applying the second-derivative test — 35

6 Strong second-derivative test — 38

- 6.1 Fields of extremals — 38
- 6.2 Sufficient condition — 39
- 6.2.1 A related integral — 40
- 6.2.2 Path independence — 42
- 6.2.3 Strong second-derivative test — 42
- 6.2.4 Using the strong second-derivative test — 44
- 6.2.5 Gap between tests — 44

7 Integral constraints — 47

- 7.1 Lagrange multipliers from calculus — 47
- 7.2 Lagrange multipliers in calculus of variations — 48

Part II: Optimal control

8 Discrete-time optimal control — 55

- 8.1 Life history — 55
- 8.1.1 Age classes for elephants — 55
- 8.1.2 State equation — 57
- 8.1.3 Controls and cost function — 57
- 8.1.4 Solving the life history problem — 58
- 8.1.5 Proving the general recursion relationship (8.6) — 60

9 Continuous-time optimal control — 63

- 9.1 Life history of plants — 63
- 9.2 Single-state continuous-time optimal control — 64
- 9.2.1 The state equation as a constraint — 65
- 9.2.2 Pontryagin's principle — 65
- 9.2.3 Solution procedure — 66
- 9.2.4 Solving coupled differential equations — 67

10 Multistate optimal control — 69

- 10.1 Multistate solution procedure — 69
- 10.2 End-state costs — 72

11 Nanosatellite — 75

- 11.1 Details — 75
- 11.1.1 Time-optimal nanosatellite — 76
- 11.2 Visualization — 76
- 11.2.1 Analyzing multiple state equations with Python or Mathematica — 77

12	Real-eigenvalue systems — 80
12.1	Linear state equation — 80
12.1.1	Time-optimal control — 80
12.1.2	Equilibria — 81
12.1.3	Two distinct real eigenvalues — 81
13	Controllability — 83
13.1	Lab recap — 83
13.1.1	System (i) — 83
13.1.2	System (ii) — 85
13.1.3	Plotting state trajectories with Python or Mathematica — 85
14	Complex-eigenvalue systems — 89
14.1	Complex-eigenvalue systems — 89
14.1.1	Switching — 89
15	Controllability (complex eigenvalues) — 91
15.1	Lab recap — 91
15.2	Region of controllability for case $\alpha = 0.2$ — 92
15.2.1	Determining exact values of m_1 , p_1 , and m_2 — 93
15.2.2	Determining the x_1 -length of the switching curve — 94
15.2.3	Bounded region of controllability — 95
16	Control to target curve — 97
16.1	Costate perpendicularity — 97
16.2	Two-state case — 97
17	Singular controls — 102
17.1	Singular controls — 102
17.1.1	Singular case means $\dot{s}(t) = 0$ — 103
18	Energy-optimal control — 106
18.1	Energy-optimal control — 106
18.1.1	Solving for the energy-optimal control — 106
19	Time & energy optimal control — 109
19.1	Review — 109
19.2	Time & energy optimal control — 110
19.3	Time & energy optimal switching curve — 112
19.3.1	The Hamiltonian is constant — 113
19.3.2	The $u^* = 0$ part of the switching curve — 113

XIV — Contents

A Invitation to research — 117

B Solutions — 121

Bibliography — 155

Index — 157