

1. Consider the optimal control problem

$$\ddot{x} = u, \quad J(u) = \int_{t_0}^{t_1} \left( x^4(t) + u^2(t) \right) dt + x^3(t_1).$$

- (i) Write down a partial differential equation for the optimal cost  $V$ , and a boundary condition for it.
- (ii) Simplify the PDE by computing the minimum in it. Using this minimum calculation, write down an expression for the optimal control law in state feedback form. (This expression can contain partial derivatives of the optimal cost, evaluated along the optimal trajectory.)

# Optimal Control Of Spatial Systems Problem Solvers No 14

**Marco Casella**



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