NECESSARY CONDITION FOR OPTIMAL CONTROL OF DYNAMICAL SYSTEMS

A THESIS

SUBMITTED TO THE COLLEGE OF SCIENCE,

UNIVERSITY AL-MUSTANSIRIAH

AS A PARTIAL FULFILLMENT

OF THE REQUIREMENTS FOR THE DEGREE

OF MASTER OF

SCIENCE IN MATHEMATICS

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FEBRUARY 1992

Abstract:

In this work, we have studied and analyzed the following non-linear dynamical systems:

$$\begin{cases} \dot{x}(t) = f(t, x(t), u(t)) \\ x(0) = x_0 \\ x(1) = x_1 \end{cases}$$

Augmented with the following cost functional

$$\mathbb{J}(x(t), u(t)) = \int_0^1 g(t, x(t), u(t))dt \to inf$$

And we found the necessary conditions for optimal control, by using Lagrange principle.