

9-01

$$\max_{u \in R} \int_0^2 (2x - 3u - \gamma u^2) dt \quad \dot{x} = x + u \quad x(0) = 5 \quad x(2) \text{ Free}$$

$$\gamma > 0$$

$$H(t, x, u, p) = 2x - 3u - \gamma u^2 + p(x + u)$$

$$H'_x = 2 + p \Rightarrow \underline{\dot{p} = -2 - p}$$

$$\text{Thus } \dot{p} + p = -2 \quad \text{or } \frac{d}{dt}(pe^t) = -2e^t \quad pe^t = -2e^t + C \quad \underline{p = Ce^t - 2}$$

$$p(2) = Ce^{2t} - 2 = 0 \quad \underline{C = 2e^{-2}} \Rightarrow \boxed{p(t) = 2(e^{2-t} - 1)} \quad \underline{p \geq 0 \quad \forall t}$$

~~$$H'_u = 2 - 3 - 2\gamma u = 0 \Rightarrow u = \frac{3-2}{2\gamma}$$~~

~~$$H'_u = -3 - 2\gamma u + p = 0 \Rightarrow u = \frac{p-3}{2\gamma}$$~~

$$u(t) = \frac{e^{2-t} - 1 - \frac{3}{2}}{\gamma} \quad \boxed{u(t) = \frac{e^{2-t} - 1 - \frac{3}{2}}{\gamma}} \quad \boxed{u(t) = \frac{e^{2-t} - \frac{5}{2}}{\gamma}}$$

$$\dot{x} = x + \frac{e^{2-t} - \frac{5}{2}}{\gamma} \quad \dot{x} - x = \frac{e^{2-t} - \frac{5}{2}}{\gamma}$$

$$\frac{d}{dt}(xe^{-t}) = \frac{e^{2-2t} - \frac{5}{2}e^{-t}}{\gamma} \quad xe^{-t} = \frac{e^{2-2t}}{-2} + \frac{5}{2}e^{-t} + C \quad \underline{x = \frac{5}{2\gamma} + Ce^t - \frac{1}{2\gamma}e^{2-t}}$$

$$x(0) = \frac{5}{2\gamma} + C - \frac{1}{2\gamma}e^2 = 5 \quad \underline{C = 5 + \frac{e^2}{2\gamma} - \frac{5}{2\gamma} = \frac{e^2 + 10\gamma - 5}{2\gamma}}$$

~~$$x(t) = \frac{5}{2\gamma} + \frac{e^2 + 10\gamma - 5}{2\gamma}e^t - \frac{1}{2\gamma}e^{2-t}$$~~

~~$$x(t) = \frac{5}{2\gamma} + \frac{e^2 + 10\gamma - 5}{2\gamma}e^t - \frac{1}{2\gamma}e^{2-t}$$~~

~~$$\text{Thus } (x(t), u(t)) = \left(\frac{5}{2\gamma} + \frac{e^2 + 10\gamma - 5}{2\gamma}e^t - \frac{1}{2\gamma}e^{2-t}, \frac{e^{2-t} - \frac{5}{2}}{\gamma} \right) \text{ and } p(t) = 2(e^{2-t} - 1)$$~~

$$\boxed{x(t) = \frac{5}{2\gamma} + \frac{e^2 + 10\gamma - 5}{2\gamma}e^t - \frac{1}{2\gamma}e^{2-t}}$$

$$\text{Thus, } \underline{(x(t), u(t)) = \left(\frac{5}{2\gamma} + \frac{e^2 + 10\gamma - 5}{2\gamma}e^t - \frac{1}{2\gamma}e^{2-t}, \frac{e^{2-t} - \frac{5}{2}}{\gamma} \right)} \text{ and } p(t) = 2(e^{2-t} - 1)$$