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Kirk problem 3.24. Don't try to solve it analytically - instead solve for the optimal control u numerically for both parts (a) and (b). Plot u for parts (a) and (b) and compare the solutions. Plot the states with $x(0) = [1, 1]^T$ for parts (a) and (b) and compare the solutions. 2.

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ECON 402: Optimal Control Theory 3 4. Note that the constraint on the control variable u(t) 2U can be either a closed and compact set, or a open set, U = (1;1). When the latter is the case, it obviates the use of the constraint, since there is essentially no constraint on the control variable.

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