

Controlled system

$$M\vec{a} + \tilde{\mathbf{C}}(\vec{r}, \vec{v}) = \tilde{\mathbf{J}}(\vec{r}, \vec{v}) \boldsymbol{\tau} + \tilde{\mathbf{G}}(\vec{r})$$

ODE formulation of controlled system

$$\mathbf{x} = \begin{bmatrix} \mathbf{x}_1 \\ \mathbf{x}_2 \end{bmatrix} ; \quad \mathbf{x}_1 = [x_1 \ \dots \ x_n]^T = \vec{r}, \quad \mathbf{x}_2 = [x_{n+1} \ \dots \ x_r]^T = \vec{v}; \quad \mathbf{u} = \boldsymbol{\tau}$$

$$\dot{\mathbf{x}} = \mathbf{f} = \begin{bmatrix} \mathbf{x}_2 \\ \mathbf{w} \end{bmatrix}, \quad \mathbf{w} = \mathbf{M}^{-1}(\mathbf{J}(\mathbf{x})\mathbf{u} + \mathbf{G}(\mathbf{x}) - \mathbf{C}(\mathbf{x}))$$

Cost function

$$J = \int_{t_0}^{t_f} L(\mathbf{x}, \mathbf{u}) dt, \quad L(\mathbf{x}, \mathbf{u}) = \mathbf{x}^T \mathbf{Q} \mathbf{x} + \mathbf{u}^T \mathbf{R} \mathbf{u}$$

Hamiltonian

$$H = -L(\mathbf{x}, \mathbf{u}) + \mathbf{f}(\mathbf{x}, \mathbf{u})^T \mathbf{p}$$

ODE of conjugated parameters

$$\dot{\mathbf{p}} = -\frac{\partial H}{\partial \mathbf{x}} = 2\mathbf{Q}\mathbf{x} - \frac{\partial \mathbf{f}^T}{\partial \mathbf{x}} \mathbf{p}, \quad \frac{\partial \mathbf{f}}{\partial \mathbf{x}} = \begin{bmatrix} \mathbf{0} & \mathbf{E}_s \\ \partial \mathbf{w} / \partial \mathbf{x} \end{bmatrix}$$

Condition for optimal control

$$\frac{\partial H}{\partial \mathbf{u}} = -2\mathbf{R}\mathbf{u} + \frac{\partial \mathbf{f}^T}{\partial \mathbf{u}} \mathbf{p} = \mathbf{0}$$

Optimal input

$$\mathbf{u} = \frac{1}{2} \mathbf{R}^{-1} \frac{\partial \mathbf{f}^T}{\partial \mathbf{u}} \mathbf{p}, \quad \frac{\partial \mathbf{f}}{\partial \mathbf{u}} = \begin{bmatrix} \mathbf{0}_{s \times s} \\ \mathbf{M}^{-1} \mathbf{J} \end{bmatrix}$$

Boundary Value Problem (BVP) of Pontryagin's maximum principle

$$\dot{\mathbf{y}} = \begin{bmatrix} \dot{\mathbf{y}}_1 \\ \dot{\mathbf{y}}_2 \end{bmatrix} = \begin{bmatrix} \mathbf{f}(\mathbf{x}, \mathbf{u}(\mathbf{x}, \mathbf{p})) \\ \dot{\mathbf{p}}(\mathbf{x}, \mathbf{p}, \mathbf{u}(\mathbf{x}, \mathbf{p})) \end{bmatrix}; \quad \mathbf{y}_1(t_0) = \mathbf{x}_0, \quad \mathbf{y}_1(t_f) = \mathbf{x}_f$$