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Model: $\dot{X}_k = F_k(X_k, u_k)$, $K > 1$ Performance Index: $J = \int_0^T L(X_k, u_k) dt + \Phi(X_T)$ Hamiltonian: Optimal Controller State Equation: $\dot{X}_k = F_k(X_k, u_k)$ — Costate Equation: $\dot{\lambda}_k = -\partial L_k / \partial X_k$ 4th, 2024

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AN INTRODUCTION TO OPTIMAL CONTROL 23 Definition 5 (Lie Algebra Of F) Let F Be A Family Of Smooth Vector fields On A Smooth Manifold M Denote By $\mathcal{L}(M)$ the Set Of All C^1 Vector fields On M . The Lie Algebra $\text{Lie}(F)$ Generated By F Is The Smallest Lie Subalgebra Of $\mathcal{L}(M)$ Containing F 1th, 2024

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