

| Problem |                        |                                    |                                 |                                                                                                                                   |                                                                     | Necessary Conditions                                                              |                                                                                                                                                                           |                                                                                                                                                                                                  |                                                                                                                                      |                                                                                                          |
|---------|------------------------|------------------------------------|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
|         | System                 | Cost                               | Time                            | Target Set                                                                                                                        | Hamiltonian                                                         | (1)                                                                               | (2)                                                                                                                                                                       | (3)                                                                                                                                                                                              | (4)                                                                                                                                  |                                                                                                          |
| 1       | $\dot{x} = f(x, u)$    | $L = L(x, u),$<br>$K = 0$          | $t_f$<br>Free                   | $\mathcal{X}_f$ Fixed end point                                                                                                   | $H(x, u, \lambda) =$<br>$L(x, u) +$<br>$\lambda^T f(x, u)$          | $\dot{x}^* = \nabla_{\lambda} H _{*}$<br><br>$\dot{\lambda}^* = -\nabla_x H _{*}$ | $H(x^*, u^*, \lambda^*)$<br>$= \min_{u \in U} H(x^*, u, \lambda^*)$<br><br>Or<br>$H(x^*, u^*, \lambda^*)$<br>$\leq H(x^*, u, \lambda^*)$<br>$\forall u \in U$             | $H^*(t) = H^*(t_f) = 0$                                                                                                                                                                          | No condition on $\tilde{\lambda}^*(t_f)$                                                                                             |                                                                                                          |
| 2       |                        |                                    |                                 | $S_f$ k-fold in $\mathfrak{R}^n$<br>$g_i(x) = 0,$<br>$i = 1, 2, \dots, n - k$                                                     |                                                                     |                                                                                   |                                                                                                                                                                           |                                                                                                                                                                                                  | $\tilde{\lambda}^*(t_f)$ Normal to $S_f$ at $x^*(t_f)$<br>$\lambda^*(t_f) = \sum_{i=1}^{n-k} \alpha_i \nabla_x g_i \Big _{x^*(t_f)}$ |                                                                                                          |
| 3       |                        |                                    |                                 | $\mathfrak{R}^n$ Free end point                                                                                                   |                                                                     |                                                                                   |                                                                                                                                                                           |                                                                                                                                                                                                  | $\lambda^*(t_f) = \nabla_x K \Big _{x^*(t_f)}$                                                                                       |                                                                                                          |
| 4       |                        | $L = L(x, u),$<br>$K = 0$          | $t_f$<br>Fixed                  | $\mathcal{X}_f$ Fixed end point                                                                                                   |                                                                     |                                                                                   |                                                                                                                                                                           | $H^*(t) = H^*(t_f) = \text{constant}$                                                                                                                                                            | No condition on $\tilde{\lambda}^*(t_f)$                                                                                             |                                                                                                          |
| 5       |                        | $L = L(x, u),$<br>$K = K(x)$       |                                 | $S_f$ k-fold in $\mathfrak{R}^n$<br>$g_i(x) = 0,$<br>$i = 1, 2, \dots, n - k$                                                     |                                                                     |                                                                                   |                                                                                                                                                                           |                                                                                                                                                                                                  |                                                                                                                                      | $\lambda^*(t_f) = \sum_{i=1}^{n-k} \alpha_i \nabla_x g_i \Big _{x^*(t_f)} + \nabla_x K \Big _{x^*(t_f)}$ |
| 6       | $\dot{x} = f(x, u, t)$ | $L = L(x, u, t),$<br>$K = 0$       | $t_f$<br>Free                   | $\mathcal{X}_f$ Fixed end point                                                                                                   | $H(x, u, \lambda, t) =$<br>$L(x, u, t)$<br>$+ \lambda^T f(x, u, t)$ | $\dot{x}^* = \nabla_{\lambda} H _{*}$<br><br>$\dot{\lambda}^* = -\nabla_x H _{*}$ | $H(x^*, u^*, \lambda^*, t)$<br>$= \min_{u \in U} H(x^*, u, \lambda^*, t)$<br><br>Or<br>$H(x^*, u^*, \lambda^*, t)$<br>$\leq H(x^*, u, \lambda^*, t)$<br>$\forall u \in U$ | $H^*(t) = -\int_t^{t_f} (\nabla_{\lambda} H _{*}) d\tau$<br>$H^*(t_f) = 0$                                                                                                                       | No condition on $\tilde{\lambda}^*(t_f)$                                                                                             |                                                                                                          |
| 7       |                        |                                    |                                 | $g(t)$ Moving point                                                                                                               |                                                                     |                                                                                   |                                                                                                                                                                           | $H^*(t) = \lambda^{*T}(t_f) (\frac{dg}{dt} \Big _{*, t_f}) - \int_t^{t_f} (\nabla_{\lambda} H _{*}) d\tau$<br>$H^*(t_f) = \lambda^{*T}(t_f) (\frac{dg}{dt} \Big _{*, t_f})$                      |                                                                                                                                      |                                                                                                          |
| 8       |                        | $L = L(x, u, t),$<br>$K = K(x, t)$ |                                 | $S_f$ (k+1)-fold in $\mathfrak{R}^n \times (T_1, T_2)$<br>$g_i(x, t) = 0,$<br>$i = 1, 2, \dots, n - k$                            |                                                                     |                                                                                   |                                                                                                                                                                           | $H^*(t) = H^*(t_f) - \int_t^{t_f} (\nabla_{\lambda} H _{*} + \nabla_t^2 K _{*}) d\tau$<br>$H^*(t_f) = \sum_{i=1}^{n-k} \alpha_i \nabla_{x_i} g_i \Big _{x^*(t_f)} + \nabla_x K \Big _{x^*(t_f)}$ | $\lambda^*(t_f) = \sum_{i=1}^{n-k} \alpha_i \nabla_{x_i} g_i \Big _{x^*(t_f)} + \nabla_x K \Big _{x^*(t_f)}$                         |                                                                                                          |
| 9       |                        | $t_f$<br>Fixed                     | $\mathfrak{R}^n$ Free end point | $H^*(t) = H^*(t_f) - \int_t^{t_f} (\nabla_{\lambda} H _{*} + \nabla_t^2 K _{*}) d\tau$<br>$H^*(t_f) = -\nabla_t K \Big _{*, t_f}$ |                                                                     |                                                                                   |                                                                                                                                                                           | $\lambda^*(t_f) = \nabla_x K \Big _{x^*(t_f)}$                                                                                                                                                   |                                                                                                                                      |                                                                                                          |
| 10      |                        |                                    | $L = L(x, u, t),$<br>$K = 0$    |                                                                                                                                   |                                                                     |                                                                                   |                                                                                                                                                                           | $\mathcal{X}_f$ Fixed end point                                                                                                                                                                  | $H^*(t) = H^*(t_f) - \int_t^{t_f} (\nabla_{\lambda} H _{*}) d\tau$                                                                   | No condition on $\tilde{\lambda}^*(t_f)$                                                                 |
| 11      |                        |                                    |                                 |                                                                                                                                   |                                                                     |                                                                                   |                                                                                                                                                                           | $S_f$ k-fold in $\mathfrak{R}^n$<br>$g_i(x) = 0,$<br>$i = 1, 2, \dots, n - k$                                                                                                                    |                                                                                                                                      |                                                                                                          |
| 12      |                        |                                    | $L = L(x, u, t),$<br>$K = K(x)$ | $\mathfrak{R}^n$ Free end point                                                                                                   |                                                                     |                                                                                   |                                                                                                                                                                           | $\lambda^*(t_f) = \nabla_x K \Big _{x^*(t_f)}$                                                                                                                                                   |                                                                                                                                      |                                                                                                          |

This table of Pontryagin's Minimum Principle was disseminated by Prof. Marwan Simaan as part of the lecture notes for the optimal control course (Ref. M. Athans and P. Falb, "Optimal Control", Lincoln Lab., 1966, pp. 306-307). Note, the Hamiltonian is defined as  $H = \langle \lambda, f \rangle + L$ , hence the "minimum" principle.