

Algebraic Riccati Equation: Finding $\underline{P}$

- After regrouping, we will obtain:

$$\underline{x}^T(t) \left\{ \underline{A}^T \underline{P} + \underline{P} \underline{A} + \underline{Q} - \underline{P} \underline{B} \underline{R}^{-1} \underline{B}^T \underline{P} \right\} \underline{x}(t) = 0$$

- The equation above should hold for any $\underline{x}(t)$, which implies that:

$$\underline{A}^T \underline{P} + \underline{P} \underline{A} + \underline{Q} - \underline{P} \underline{B} \underline{R}^{-1} \underline{B}^T \underline{P} = \underline{0}$$

**Algebraic Riccati Equation
(ARE)**

- After solving the ARE for $\underline{P}$, the optimal control law given by:

$$\underline{u}^*(t) = -\underline{R}^{-1} \underline{B}^T \underline{P} \underline{x}(t)$$

can be applied to the linear system of

$$\dot{\underline{x}}(t) = \underline{A} \underline{x}(t) + \underline{B} \underline{u}(t), \quad \text{any } \underline{x}(t_0) = \underline{x}_0$$

- The solution of ARE does not depend on initial conditions



Algebraic Riccati Equations

JA Banks



Algebraic Riccati Equations:

Algebraic Riccati Equations Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Algebraic Riccati Equations**," published by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound affect our existence. Throughout this critique, we will delve to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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