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Suppose u is a control, with associated state x , and f a piecewise differentiable function, such that \dot{u} , \dot{x} , and f together satisfy on $t_0 \leq t \leq t_1$:

$$\dot{u} + gu = 0, \quad \dot{0} = - (fx + gx), \quad (t_1) = 0, \quad (t) \geq 0.$$

Then for all controls u , we have $J(u) \geq J(u)$.

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