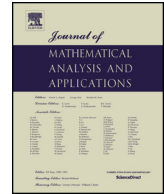




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# State constrained optimal control problems with time delays

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## ABSTRACT

In a recent, related, paper, necessary conditions in the form of a Maximum Principle were derived for optimal control problems with time delays in both state and control variables. Different versions of the necessary conditions covered fixed end-time problems and, under additional hypotheses, free end-time problems. These conditions improved on previous conditions in the following respects. They provided the first fully non-smooth Pontryagin Maximum Principle for problems involving delays in both state and control variables, only special cases of which were previously available. They provide a strong version of the Weierstrass condition for general problems with possibly non-commensurate control delays, whereas the earlier literature does so only under structural assumptions about the dynamic constraint. They also provided a new ‘two-sided’ generalized transversality condition, associated with the optimal end-time. This paper provides an extension of the Pontryagin Maximum Principle of the earlier paper for time delay systems, to allow for the presence of a unilateral state constraint. The new results fully recover the necessary conditions of the earlier paper when the state constraint is absent, and therefore retain all their advantages but in a setting of greater generality.

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## 1. Introduction

In an earlier paper [2], first order optimality conditions, in the form of a Maximum Principle, were derived for an optimal control problem, in which we seek to minimize a cost

$$J(x(\cdot), u(\cdot)) = g(x(S), x(T)) + \int_{[S,T]} L(t, x(t - h_0), \dots, x(t - h_N), u(t - h_0), \dots, u(t - h_N)) dt,$$

over control functions  $u(\cdot)$  such that  $u(t) \in U(t)$ , a.e., and state trajectories  $x(\cdot)$  satisfying specified boundary conditions and a dynamic constraint, formulated as a controlled delay differential equation:

$$\dot{x}(t) = f(t, x(t - h_0), \dots, x(t - h_N), u(t - h_0), \dots, u(t - h_N)), \quad \text{a.e. } t \in [S, T]. \quad (1.1)$$

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Here,  $[S, T]$  is a given time interval,  $h_0 < h_1 < \dots < h_N$  are given numbers such that  $h_0 = 0$ ,  $f(\cdot) : [S, T] \times \mathbb{R}^{(1+N) \times n} \times \mathbb{R}^{(1+N) \times m} \rightarrow \mathbb{R}^n$  and  $L(\cdot) : [S, T] \times \mathbb{R}^{(1+N) \times n} \times \mathbb{R}^{(1+N) \times m} \rightarrow \mathbb{R}$  are given functions and  $U(t)$ ,  $S \leq t \leq T$ , and  $C$  are given sets. We write  $h := h_N$ . Notice that, according to this formulation, delays may occur in both  $x$  and  $u$  variables. [2] also provided necessary conditions for the related free end-time problem. These optimality conditions were announced in [3].

This paper generalizes the necessary conditions of the earlier paper, relating to both fixed and free end-time problems, to allow for a pure state constraint, of the form

$$\psi(t, x(t)) \leq 0 \text{ for all } t \in [S, T], \tag{1.2}$$

in which  $\psi(\cdot, \cdot) : [S, T] \times \mathbb{R}^n \rightarrow \mathbb{R}$  is a given scalar valued function. The unrestrictive nature of the hypotheses we shall impose on  $\psi(\cdot)$  will mean that a wide variety of formulations of the state constraint (for example, multiple functional inequality constraints and implicit constraints  $x(t) \in A(t)$ ) is covered by our theory.

Maximum Principles are necessary conditions asserting the existence of a costate arc  $p(\cdot)$  which, together with minimizing state trajectory and control  $(\bar{x}(\cdot), \bar{u}(\cdot))$  under consideration, have various properties. In the standard case, when the dynamic constraint takes the form of a controlled differential equation,  $p(\cdot)$  satisfies a differential equation. The distinctive feature of optimal control problems involving time delays (but without state constraints) is that  $p(\cdot)$  now satisfies (in the case  $L(\dots) \equiv 0$ ) an advance-differential equation of the type:

$$-\dot{p}(t) = \sum_{k=0}^N p(t + h_k) \cdot \nabla_{x_k} f(t + h_k, \bar{x}(t - h_0 + h_k), \dots, \bar{x}(t - h_N + h_k)), \tag{1.3}$$

$$\bar{u}(t - h_0 + h_k), \dots, \bar{u}(t - h_N + h_k)) \text{ a.e. } t \in [S, T],$$

in which  $\nabla_{x_k} f(\dots)$  refers to the derivative of  $f(t, x_0, \dots, x_k, \dots, x_N, u_0, \dots, u_N)$  w.r.t.  $x_k$ . When a state constraint (1.2) is included in the formulation of the optimal control problem, the co-state equation takes the modified form:

$$-\dot{p}(t) = \sum_{k=0}^N q(t + h_k) \cdot \nabla_{x_k} f(t + h_k, \bar{x}(t - h_0 + h_k), \dots, \bar{x}(t - h_N + h_k)), \tag{1.4}$$

$$\bar{u}(t - h_0 + h_k), \dots, \bar{u}(t - h_N + h_k)) \text{ a.e. } t \in [S, T],$$

expressed in terms of the bounded variation function

$$q(t) := p(t) + \int_{[S,t]} \nabla_x \psi(s, \bar{x}(s)) \mu(ds).$$

Here,  $\mu(\cdot)$  is a non-decreasing bounded variation scalar valued function  $\mu(\cdot)$  on  $[S, T]$ , which is interpreted as the Lagrange multiplier associated with the state constraint. In non-smooth versions of the necessary conditions, (1.3) and (1.4) are replaced by differential inclusions expressed in terms of appropriate set-valued ‘subdifferentials’  $\partial_{x_k} f(\dots)$  in place of  $\nabla_{x_k} f(\dots)$ , or having related forms.

There is a long history of research into necessary conditions having the features described above. Early work of this nature [1,12,14,20] was based on the application of abstract multiplier rules due to Neustadt [16], Hestenes [13] and Warga [19,21]. There is an extensive Russian literature, based on ‘Boltyanski approximating cones’, quasi-convex families of arcs and similar constructs [9], a notable example being the 2005 paper [15] of Kharatishvili and Tadumadze, which can be seen as a culmination of work of the Russian school in this area, dating back to the late 1950’s. Necessary conditions for problems with time delays,

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