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# Bang-bang trajectories with a double switching time in the minimum time problem

L. Poggiolini M. Spadini G. Stefani



NetCo 2014 New trends in optimal control 23-27 June 2014 Tours, France.



#### The minimum time problem

 $T \rightarrow \min$ 

$$\dot{\xi}(t) = f_0(\xi(t)) + \sum_{i=1}^m u_i f_i(\xi(t)),$$

$$\xi(0) \in N_0, \qquad \xi(T) \in N_f,$$
  
 $u = (u_1, \dots, u_m) \in Q := [-1, 1]^m$ 



#### The minimum time problem

$$T \rightarrow \min$$

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$$\xi(0) \in N_0, \qquad \xi(T) \in N_f,$$
  

$$u = (u_1, \dots, u_m) \in Q := [-1, 1]^m$$

Assume  $(\widehat{T}, \widehat{\xi}, \widehat{u})$  is an admissible triplet satisfying PMP with an adjoint covector

$$\widehat{\lambda}$$
:  $t \in [0, \widehat{T}] \mapsto \widehat{\lambda}(t) \in T^*M$ 

The state space M is a finite dimensional manifold





#### **Problem**

Give sufficient second order conditions for  $\widehat{\xi}$  to be a strong local optimal trajectory



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## Definition ((time,state)-local optimality)

The trajectory  $\widehat{\xi}$  is a (time,state)-local minimiser if there is a neighborhood  $\widetilde{\mathcal{U}}$  of its graph such that  $\widehat{\xi}$  is a minimiser among the admissible trajectories whose graph is in  $\widetilde{\mathcal{U}}$ .



#### **Problem**

Give sufficient second order conditions for  $\widehat{\xi}$  to be a strong local optimal trajectory

#### Definition ((time,state)-local optimality)

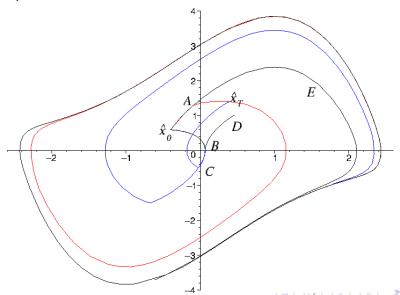
The trajectory  $\widehat{\xi}$  is a (time,state)-local minimiser if there is a neighborhood  $\widetilde{\mathcal{U}}$  of its graph such that  $\widehat{\xi}$  is a minimiser among the admissible trajectories whose graph is in  $\widetilde{\mathcal{U}}$ .

#### Definition (state-local optimality)

The trajectory  $\widehat{\xi}$  is a state-local minimiser if there are neighborhoods  $\mathcal U$  of its range  $\widehat{\xi}([0,\widehat{T}])$ ,  $\mathcal U_0$  of  $\widehat{\xi}(0)$  and  $\mathcal U_f$  of  $\widehat{\xi}(\widehat{T})$  such that  $\widehat{\xi}$  is a minimiser among the admissible trajectories whose range is in  $\mathcal U$ , whose initial point is in  $\mathcal N_0 \cap \mathcal U_0$  and whose final point is in  $\mathcal N_f \cap \mathcal U_f$ .



## Example





#### Hamiltonians associated to the vector fields

$$F_i: \ell = (p,q) \in T^*M \mapsto \langle p, f_i(q) \rangle, \quad i = 0, 1, \dots, m$$



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$$extbf{\emph{F}}_i: \ell = ( extbf{\emph{p}}, extbf{\emph{q}}) \in extbf{\emph{T}}^* extbf{\emph{M}} \mapsto \langle extbf{\emph{p}} \,, \,\,\, f_i( extbf{\emph{q}}) 
angle \,, \quad i = 0, 1, \ldots, m$$

#### Reference Hamiltonian

$$\widehat{F}_t = F_0 + \sum_{i=1}^m \widehat{u}_i(t) F_i$$



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#### Reference Hamiltonian

$$\widehat{\boldsymbol{F}}_t = \boldsymbol{F}_0 + \sum_{i=1}^m \widehat{\boldsymbol{u}}_i(t) \boldsymbol{F}_i$$

#### Maximised Hamiltonian

$$F^{\max}: \ell \mapsto \sup_{u \in Q} \left\{ F_0(\ell) + \sum_{i=1}^m u_i F_i(\ell) \right\}$$

#### Hamiltonian vector fields

$$\overrightarrow{F}^{\text{max}}$$
,  $\overrightarrow{\widehat{F}}_t$ ,  $\overrightarrow{F}_i$ 



## Pontryagin Maximum Principle (PMP)

there exist 
$$\begin{split} \widehat{\lambda} \colon [0,\widehat{T}] &\to T^*M, \qquad \rho_0 \in \{0,1\} \\ \text{such that:} \qquad & \|\widehat{\lambda}(0)\| + \rho_0 \neq 0 \\ &\qquad \qquad \pi \widehat{\lambda}(t) = \widehat{\xi}(t) \\ &\qquad \qquad \frac{d}{dt} \widehat{\lambda}(t) = \overrightarrow{\widehat{F}}_t(\widehat{\lambda}(t)) \\ &\qquad \qquad \widehat{F}_t(\widehat{\lambda}(t)) = F^{\text{max}}(\widehat{\lambda}(t)) \equiv \rho_0 \\ &\qquad \qquad \widehat{\lambda}(0) \Big|_{T_{\widehat{\xi}(0)}N_0} = 0, \qquad \widehat{\lambda}(\widehat{T}) \Big|_{T_{\widehat{\xi}(\widehat{T})}N_f} = 0 \end{split}$$



## Pontryagin Maximum Principle (PMP)

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if  $p_0 = 1$ ,  $\widehat{\lambda}$  is called normal extremal if  $p_0 = 0$ ,  $\widehat{\lambda}$  is called abnormal extremal



## Hamiltonian approach to (time, state)—local optimality 1/2

the flow of an over-maximised Hamiltonian

$$H: \ell \in T^*M \mapsto H(\ell) \in \mathbb{R}$$
 $H(\ell) \geqslant F^{\max}(\ell) \qquad H(\widehat{\lambda}(t)) = F^{\max}(\widehat{\lambda}(t))$ 
 $\mathfrak{H}: (t,\ell) \in [0,\widehat{T}] \times T^*M \mapsto \mathfrak{H}_t(\ell) \in T^*M$ 
 $\widehat{\lambda}(t) = \mathfrak{H}_t(\widehat{\lambda}(0)), \text{ i.e. } \widehat{\lambda}(t) = \overrightarrow{H}(\widehat{\lambda}(t))$ 

7/36



## Hamiltonian approach to (time, state)-local optimality 1/2

the flow of an over-maximised Hamiltonian

$$\begin{split} H \colon \ell \in T^*M \mapsto H(\ell) \in \mathbb{R} \\ H(\ell) \geqslant F^{\max}(\ell) & H(\widehat{\lambda}(t)) = F^{\max}(\widehat{\lambda}(t)) \\ \mathcal{H} \colon (t,\ell) \in [0,\widehat{T}] \times T^*M \mapsto \mathcal{H}_t(\ell) \in T^*M \\ \widehat{\lambda}(t) = \mathcal{H}_t(\widehat{\lambda}(0)), \text{i.e. } \widehat{\widehat{\lambda}}(t) = \overrightarrow{H}(\widehat{\lambda}(t)) \end{split}$$

• a smooth function  $\alpha \colon M \to \mathbb{R}$  such that  $d\alpha(\widehat{\xi}(0)) = \widehat{\lambda}(0)$ 

$$\Lambda := \{(d\alpha(x), x)\}$$

## Hamiltonian approach to (time, state)-local optimality 2/2

$$[0, \widehat{T}] \times \Lambda \xrightarrow{\operatorname{id} \times \mathcal{H}} [0, \widehat{T}] \times T^*M$$

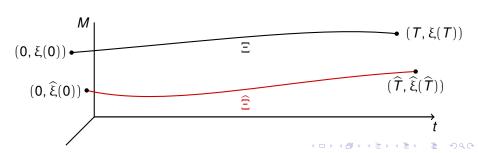
$$(\operatorname{id} \times \pi \mathcal{H})^{-1} \qquad \qquad \operatorname{id} \times \pi$$

$$[0, \widehat{T}] \times M$$

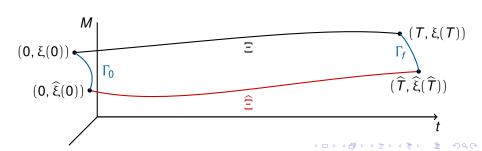
#### Property

$$\mathcal{H}^*(p dq - H_t dt)$$
 is exact on  $[0, \widehat{T}] \times \Lambda$ 

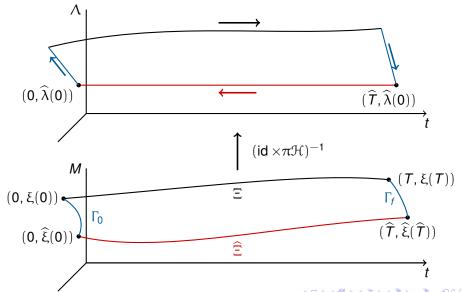














$$\mathcal{H}^*(p dq - H_t dt)$$
 is exact  $\Longrightarrow$ 



## $\mathcal{H}^*(p dq - H_t dt)$ is exact $\Longrightarrow$

$$0 = \oint \omega = \int_{(\mathrm{id} \times \pi \mathcal{H})^{-1}(\xi)} \omega + \int_{(\mathrm{id} \times \pi \mathcal{H})^{-1}(\Gamma_f)} \omega - \int_{(\mathrm{id} \times \pi \mathcal{H})^{-1}(\widehat{\xi})} \omega + \int_{(\mathrm{id} \times \pi \mathcal{H})^{-1}(\Gamma_0)} \omega$$
$$0 \leqslant p_0(T - \widehat{T}) + O\left((T - \widehat{T})^2\right)$$

If  $p_0 = 1 \implies \hat{\xi}$  is a (time, state)-local optimal trajectory



## Hamiltonian approach to state-local optimality 1/2

the flow of an over-maximised Hamiltonian

$$H: \ell \in T^*M \mapsto H(\ell) \in \mathbb{R}$$

$$H(\ell) \geqslant F^{\max}(\ell) \qquad H(\widehat{\lambda}(t)) = F^{\max}(\widehat{\lambda}(t))$$

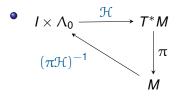
$$\mathcal{H}: (t, \ell) \in (-\delta, \widehat{T} + \delta) \times T^*M \mapsto \mathcal{H}_t(\ell) \in T^*M$$

$$\widehat{\lambda}(t) = \mathcal{H}_t(\widehat{\lambda}(0))$$

- a smooth function  $\alpha \colon M \to \mathbb{R}$  such that
  - $d\alpha(\widehat{\xi}(0)) = \widehat{\lambda}(0)$
  - $\wedge$   $\Lambda = \{(d\alpha(x), x)\}$  is transverse to  $\{H = p_0\}$  in  $\widehat{\lambda}(0)$
- $\Lambda_0 := \Lambda \cap \{H = p_0\}$  is a (n-1)-dim manifold of  $T^*M$



## Hamiltonian approach to state-local optimality 2/2

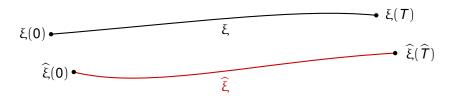


$$I:=(-\delta,\widehat{T}+\delta)$$

#### **Property**

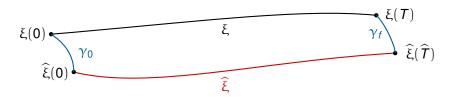
 $\mathcal{H}^*(p dq)$  is exact on  $(-\delta, \widehat{T} + \delta) \times \Lambda_0$ 



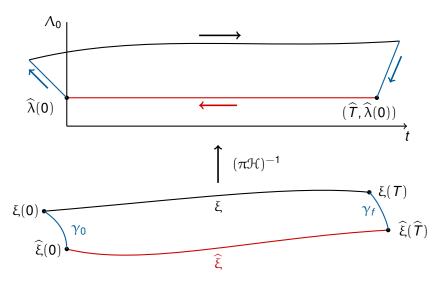














 $\mathcal{H}^*(p dq)$  is exact  $\Longrightarrow$ 

$$0 = \oint \omega = \int_{(\pi\mathcal{H})^{-1}(\xi)} \omega + \int_{(\pi\mathcal{H})^{-1}(\gamma_f)} \omega - \int_{(\pi\mathcal{H})^{-1}(\widehat{\xi})} \omega + \int_{(\pi\mathcal{H})^{-1}(\gamma_0)} \omega$$



## $\mathcal{H}^*(p dq)$ is exact $\Longrightarrow$

$$0 = \oint \omega = \int_{(\pi \mathcal{H})^{-1}(\xi)} \omega + \int_{(\pi \mathcal{H})^{-1}(\gamma_f)} \omega - \int_{(\pi \mathcal{H})^{-1}(\widehat{\xi})} \omega + \int_{(\pi \mathcal{H})^{-1}(\gamma_0)} \omega$$

$$p_{0}(T-\widehat{T}) \geqslant p_{0}(t_{f}-\widehat{T}) + \alpha(q_{f}) - \alpha(\widehat{\xi}(0)) + \frac{t_{0}^{2}}{2}h_{1} \cdot h_{1} \cdot \alpha(\overline{q})$$

$$= C(\xi(T)) - C(\widehat{\xi}(\widehat{T})) + \frac{t_{0}^{2}}{2}h_{1} \cdot h_{1} \cdot \alpha(\overline{q})$$

$$\begin{split} & C(x) := p_0(\psi^{\mathbb{R}}(x)) + \alpha(\pi\psi^{\Lambda_0}(x)) \qquad \left(\psi^{\mathbb{R}}, \psi^{\Lambda_0}\right) := (\pi\mathcal{H})^{-1} \\ & \left(t_f, q_f\right) := \left(\psi^{\mathbb{R}}, \pi\psi^{\Lambda_0}\right) \left(\xi(T)\right) \\ & \left(t_0, q_0\right) := \left(\psi^{\mathbb{R}}, \pi\psi^{\Lambda_0}\right) \left(\xi(0)\right) \qquad \quad \overline{q} = \exp \overline{s} h_1(q_0) \end{split}$$



## Bang-bang controls

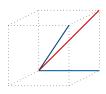
$$\widehat{u}(t) \in \mathsf{Vertexes}(Q) \qquad \forall t \in [0,\widehat{T}] \setminus \left\{ \widehat{\tau}_j \colon j = 1, \dots, r \right\}$$

$$0 \qquad \widehat{\tau}_1 \qquad \widehat{\tau}_2 \qquad \cdots \qquad \widehat{\tau}_r \qquad \widehat{\tau}_{r+1} = T$$



## Simple, double and multiple switches

- simple switch  $\widehat{\tau}$  is a simple switching time if only one control component switches at time  $\widehat{\tau}$
- double switch  $\widehat{\tau}$  is a double switching time if two control components switch at time  $\widehat{\tau}$
- *j*-multiplicity switch  $\hat{\tau}$  is a *j* multiplicity switching time if *j* control components switch at time  $\hat{\tau}$

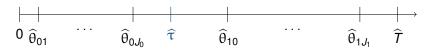




## Bang-bang with multiple switches

#### Simple and double switches

- there exists only double switching time  $\hat{\tau}$ ;
- a certain number of simple switching times  $\widehat{\theta}_{0j}$  occurs before  $\widehat{\tau}$  and a certain number of simple switching times  $\widehat{\theta}_{1j}$  occur after the double switch;





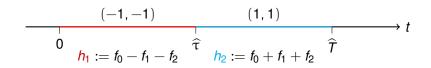
## Simplified case

$$T o \min$$
,  $\dot{\xi}(t) = f_0(\xi(t)) + u_1(t)f_1(\xi(t)) + u_2(t)f_2(\xi(t))$ ,  $\xi(0) \in N_0$ ,  $\xi(T) \in N_f$ ,  $|u_i(t)| \le 1$   $i = 1, 2$ , a.e.  $t \in [0, T]$ .



## Simplified case

$$T o \min$$
,  $\dot{\xi}(t) = f_0(\xi(t)) + u_1(t)f_1(\xi(t)) + u_2(t)f_2(\xi(t))$ ,  $\xi(0) \in N_0$ ,  $\xi(T) \in N_f$ ,  $|u_i(t)| \le 1$   $i = 1, 2$ , a.e.  $t \in [0, T]$ .





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$$\xi(0) \in N_0, \qquad \xi(T) \in N_f,$$

$$|u_i(t)| \leqslant 1 \quad i = 1, 2, \text{ a.e. } t \in [0, T].$$



## Assumptions: Regularity along the bang arcs

$$\mathsf{PMP} \implies \frac{\widehat{u}_1(t)F_1(\widehat{\lambda}(t)) = \widehat{u}_1(t)\langle \widehat{\lambda}(t), f_1(\widehat{\xi}(t)) \rangle \geqslant 0}{\widehat{u}_2(t)F_2(\widehat{\lambda}(t)) = \widehat{u}_2(t)\langle \widehat{\lambda}(t), f_2(\widehat{\xi}(t)) \rangle \geqslant 0}.$$



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#### Regularity along the bang arcs

If  $t \neq \hat{\tau}$ , then  $\hat{u}$  is the only control that gives the maximised Hamiltonian:

$$\begin{split} &\widehat{\textit{\textbf{u}}}_1(t)\textit{\textbf{F}}_1(\widehat{\lambda}(t)) = \widehat{\textit{\textbf{u}}}_1(t)\langle\widehat{\lambda}(t)\,,\;f_1(\widehat{\xi}(t))\rangle > 0\\ &\widehat{\textit{\textbf{u}}}_2(t)\textit{\textbf{F}}_2(\widehat{\lambda}(t)) = \widehat{\textit{\textbf{u}}}_2(t)\langle\widehat{\lambda}(t)\,,\;f_2(\widehat{\xi}(t))\rangle > 0 \end{split}$$

i.e. 
$$F_1(\widehat{\lambda}(t)) < 0$$
  $F_2(\widehat{\lambda}(t)) < 0$  if  $t \in [0, \widehat{\tau})$   $F_1(\widehat{\lambda}(t)) > 0$  if  $t \in (\widehat{\tau}, \widehat{T}]$ 



### Assumptions: Regularity along the bang arcs

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### Regularity along the bang arcs

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i.e. 
$$F_1(\widehat{\lambda}(t)) < 0$$
  $F_2(\widehat{\lambda}(t)) < 0$  if  $t \in [0, \widehat{\tau})$   $F_1(\widehat{\lambda}(t)) > 0$   $F_2(\widehat{\lambda}(t)) > 0$  if  $t \in (\widehat{\tau}, \widehat{T}]$ 

$$\implies \left. \frac{\mathsf{d}}{\mathsf{d}t} F_i(\widehat{\lambda}(t)) \right|_{t=\widehat{\tau}^-} \geqslant 0 \qquad \left. \frac{\mathsf{d}}{\mathsf{d}t} F_i(\widehat{\lambda}(t)) \right|_{t=\widehat{\tau}^+} \geqslant 0$$



### Assumptions: Regularity at the switching time 1/2

### Regularity at the switching times

$$\frac{d}{dt}F_{i}(\widehat{\lambda}(t))\Big|_{t=\widehat{\tau}^{-}}>0 \qquad \frac{d}{dt}F_{i}(\widehat{\lambda}(t))\Big|_{t=\widehat{\tau}^{+}}>0 \qquad i=1,2.$$

20/36



### Assumptions: Regularity at the switching time 1/2

### Regularity at the switching times

$$\frac{d}{dt}F_i(\widehat{\lambda}(t))\Big|_{t=\widehat{\tau}^-}>0$$
  $\frac{d}{dt}F_i(\widehat{\lambda}(t))\Big|_{t=\widehat{\tau}^+}>0$   $i=1,2.$ 

$$(-1,-1) \qquad (1,1)$$

$$h_{1} := f_{0} - f_{1} - f_{2} \qquad h_{2} := f_{0} + f_{1} + f_{2}$$

$$k_{1} := f_{0} + f_{1} - f_{2} = h_{1} + 2f_{1} = h_{2} - 2f_{2}$$

$$k_{2} := f_{0} - f_{1} + f_{2} = h_{1} + 2f_{2} = h_{2} - 2f_{1}$$

$$K_{1}(\ell) = \langle \ell, k_{1}(\pi \ell) \rangle \qquad K_{2}(\ell) = \langle \ell, k_{2}(\pi \ell) \rangle$$





### Assumptions: Regularity at the switching time 2/2

$$\begin{split} &\langle \widehat{\lambda}(\widehat{\tau}) \,,\; [\textit{h}_{1},\textit{k}_{1}] \,(\widehat{\xi}(\widehat{\tau})) \rangle = \sigma \left(\overrightarrow{\textit{H}_{1}},\overrightarrow{\textit{K}_{1}}\right) (\widehat{\lambda}(\widehat{\tau})) > 0 \\ &\langle \widehat{\lambda}(\widehat{\tau}) \,,\; [\textit{h}_{1},\textit{k}_{2}] \,(\widehat{\xi}(\widehat{\tau})) \rangle = \sigma \left(\overrightarrow{\textit{H}_{1}},\overrightarrow{\textit{K}_{2}}\right) (\widehat{\lambda}(\widehat{\tau})) > 0 \\ &\langle \widehat{\lambda}(\widehat{\tau}) \,,\; [\textit{k}_{1},\textit{h}_{2}] \,(\widehat{\xi}(\widehat{\tau})) \rangle = \sigma \left(\overrightarrow{\textit{K}_{1}},\overrightarrow{\textit{H}_{2}}\right) (\widehat{\lambda}(\widehat{\tau})) > 0 \\ &\langle \widehat{\lambda}(\widehat{\tau}) \,,\; [\textit{k}_{2},\textit{h}_{2}] \,(\widehat{\xi}(\widehat{\tau})) \rangle = \sigma \left(\overrightarrow{\textit{K}_{2}},\overrightarrow{\textit{H}_{2}}\right) (\widehat{\lambda}(\widehat{\tau})) > 0 \end{split}$$



• for v = 1, 2 let  $\tau_v(\ell)$  be the unique solution to

$$2\textit{F}_{\nu}\circ \textrm{exp}\, \tau_{\nu}(\ell)\overrightarrow{\textit{H}_{1}}(\ell) = (\textit{K}_{\nu}-\textit{H}_{1})\circ \textrm{exp}\, \tau_{\nu}(\ell)\overrightarrow{\textit{H}_{1}}(\ell) = 0$$

in a neighborhood of  $(\widehat{\tau}, \widehat{\lambda}(0))$ ;



• for v = 1, 2 let  $\tau_v(\ell)$  be the unique solution to

$$2F_{\nu}\circ\exp\tau_{\nu}(\ell)\overrightarrow{H_{1}}(\ell)=(K_{\nu}-H_{1})\circ\exp\tau_{\nu}(\ell)\overrightarrow{H_{1}}(\ell)=0$$
 in a neighborhood of  $(\widehat{\tau},\widehat{\lambda}(0));$ 

choose

$$\theta_1(\ell) := \min\{\tau_1(\ell), \tau_2(\ell)\};$$



• for v = 1, 2 let  $\tau_v(\ell)$  be the unique solution to

$$2F_{\mathbf{v}}\circ\exp\underline{\tau_{\mathbf{v}}}(\ell)\overrightarrow{H_{1}}(\ell)=(K_{\mathbf{v}}-H_{1})\circ\exp\underline{\tau_{\mathbf{v}}}(\ell)\overrightarrow{H_{1}}(\ell)=0$$

in a neighborhood of  $(\widehat{\tau}, \widehat{\lambda}(0))$ ;

choose

$$\theta_1(\ell) := \min\{\tau_1(\ell), \tau_2(\ell)\};$$

• for v = 1, 2, let  $\tau_v^2(\ell)$  be the unique solution to

$$\begin{split} 2F_{3-\nu} \circ \exp\left(\tau_{\nu}^{2}(\ell) - \tau_{\nu}(\ell)\right) \overrightarrow{K_{\nu}} \circ \exp\tau_{\nu}(\ell) \overrightarrow{H_{1}}\left(\ell\right) \\ &= (H_{2} - K_{\nu}) \circ \exp\left(\tau_{\nu}^{2}(\ell) - \tau_{\nu}(\ell)\right) \overrightarrow{K_{\nu}} \circ \exp\tau_{\nu}(\ell) \overrightarrow{H_{1}}\left(\ell\right) = 0 \end{split}$$

in a neighborhood of  $(\widehat{\tau}, \widehat{\lambda}(0))$ ;



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$$2F_{\nu}\circ \exp \tau_{\nu}(\ell)\overrightarrow{H_1}(\ell) = (K_{\nu}-H_1)\circ \exp \tau_{\nu}(\ell)\overrightarrow{H_1}(\ell) = 0$$

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choose

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in a neighborhood of  $(\widehat{\tau}, \widehat{\lambda}(0))$ ;

choose

$$\theta_2(\ell) = \begin{cases} \tau_1^2(\ell) & \text{ if } \tau_1(\ell) \leqslant \tau_2(\ell), \\ \tau_2^2(\ell) & \text{ if } \tau_2(\ell) < \tau_1(\ell). \end{cases}$$



•  $S_0 := \{(t, \ell) : t \in [-\delta, \theta_1(\ell)]\}$ 

$$\mathcal{F}_t^{\max}(\ell) = \exp t \overrightarrow{H_1}(\ell);$$

•  $S_1 := \{(t, \ell) : \theta_1(\ell) = \tau_1(\ell), \ t \in (\theta_1(\ell), \theta_2(\ell))\}$ 

$$\mathcal{F}_t^{\max}(\ell) = \exp(t - \theta_1(\ell)) \overrightarrow{K_1} \circ \exp \theta_1(\ell) \overrightarrow{H_1}(\ell);$$

•  $S_1^2 := \{(t, \ell) \colon \theta_1(\ell) = \tau_1(\ell), \ t \in (\theta_2(\ell), \widehat{T} + \delta] \}$ 

$$\mathcal{F}_t^{\max}(\ell) = \exp(t - \theta_2(\ell)) \overrightarrow{H_2}(\ell) \circ \exp(\theta_2(\ell) - \theta_1(\ell)) \overrightarrow{K_1} \circ \exp\theta_1(\ell) \overrightarrow{H_1}(\ell);$$

- $S_2 := \{(t, \ell) : \theta_1(\ell) = \tau_2(\ell), \ t \in (\theta_1(\ell), \theta_2(\ell)]\}$
- $S_2^2 := \{(t, \ell) : \theta_1(\ell) = \tau_2(\ell), \ t \in (\theta_2(\ell), \widehat{T} + \delta] \}$



### Finite-dimensional subproblem

Allow for different perturbed switching times of the control components

$$\tau_1 := \widehat{\tau} + \varepsilon_1 \qquad \tau_2 := \widehat{\tau} + \varepsilon_2$$

 $\tau_2 := \widehat{T} + \varepsilon_2$ 

and for variations of the final time



if  $\varepsilon_1 < \varepsilon_2$ 

$$T \rightarrow \min$$

$$\dot{\xi}(t) = \begin{cases} \frac{h_1(\xi(t))}{k_1(\xi(t))} & t < \tau_1 \\ k_1(\xi(t)) & \tau_1 < t < \tau_2 \\ \frac{h_2(\xi(t))}{k_2(\xi(t))} & \tau_2 < t < \tau_3 \end{cases}$$

$$\xi(0) \in N_0, \quad \xi(T) \in N_f,$$



if 
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$$\xi(0) \in N_0, \quad \xi(T) \in N_f,$$

#### if $\varepsilon_2 < \varepsilon_1$

 $T \rightarrow \min$ 

$$\dot{\xi}(t) = \begin{cases} h_1(\xi(t)) & t < \tau_2 \\ k_2(\xi(t)) & \tau_2 < t < \tau_1 \\ h_2(\xi(t)) & \tau_1 < t < \tau_3 \end{cases}$$

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# Assumption: coercivity of the second order approximations

### Coercivity of the second order approximations

Each second order approximation  $J''_{\nu} \nu = 1$ , 2 is coercive on the half-space of the linearised constraints of the finite-dimensional subproblem.



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$$\begin{split} V_{0,\,\nu}^{+} &:= \big\{ (\delta x,\, a_{1},\, b,\, a_{2}) \in \mathcal{T}_{\widehat{\xi}(0)} \, N_{0} \times \mathbb{R} \times \mathbb{R}^{+} \times \mathbb{R} \colon \\ & \delta x + a_{1} g_{1}(\widehat{\xi}(0)) + b \, j_{\nu}(\widehat{\xi}(0)) + a_{2} g_{2}(\widehat{\xi}(0)) \in \mathcal{T}_{\widehat{\chi}_{0}} \, \widehat{N}_{f} \big\} \\ J_{\nu}^{\prime\prime}[\delta x,\, a_{1},\, b,\, a_{2}] &= 2 \, \delta x \cdot (a_{1} g_{1} + b \, j_{\nu} + a_{2} g_{2}) \cdot \widehat{\beta}(\widehat{\xi}(0)) + \\ & \quad + (a_{1} g_{1} + b \, j_{\nu} + a_{2} g_{2})^{2} \cdot \widehat{\beta}(\widehat{\xi}(0)) \\ & \quad + a_{1} b \, [g_{1}, j_{\nu}] \cdot \widehat{\beta}(\widehat{\xi}(0)) + a_{1} a_{2} \, [g_{1}, g_{2}] \cdot \widehat{\beta}(\widehat{\xi}(0)) + b \, a_{2} \, [j_{\nu}, g_{2}] \cdot \widehat{\beta}(\widehat{\chi}_{0}), \\ \widehat{N}_{f} &:= \widehat{S}_{\widehat{T}}^{-1}(N_{f}) \qquad g_{\nu} := \widehat{S}_{\widehat{\tau}*}^{-1} h_{\nu} \circ \widehat{S}_{\widehat{\tau}} \qquad j_{\nu} := \widehat{S}_{\widehat{\tau}*}^{-1} k_{\nu} \circ \widehat{S}_{\widehat{\tau}} \\ \widehat{\beta} \colon M \to \mathbb{R} \colon d\widehat{\beta}(\widehat{\xi}(0)) = -\widehat{\lambda}(0) \quad \exists \, \nu \in \mathbb{R} \quad \exists \, \nu \in \mathbb{R} \end{split}$$



The coercivity of  $J''_{\nu}$  allows one to prove that there exists a function  $\alpha$  such that

- $\Lambda_0:=\{\mathrm{d}\alpha(x)\colon x\in M\}\bigcap\{H_1=p_0\}$  and  $M_0:=\pi\Lambda_0=\{x\in M\colon h_1\cdot\alpha(x)=p_0\}$  are (n-1)-dimensional manifolds
- For v = 1, 2 define

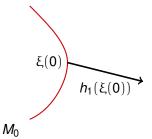
$$\begin{split} \textit{M}_{\nu} &:= \Big\{ \pi \mathcal{F}^{\text{max}}_{\tau_{\nu}(\ell)}(\ell) \colon \ell \in \Lambda_{0}, \quad \tau_{\nu}(\ell) = \theta_{1}(\ell) \Big\}, \\ \textit{M}_{\nu}^{2} &:= \Big\{ \pi \mathcal{F}^{\text{max}}_{\tau_{\nu}^{2}(\ell)}(\ell) \colon \ell \in \Lambda_{0}, \quad \tau_{\nu}(\ell) = \theta_{1}(\ell) \Big\}. \end{split}$$

Then these four half-manifolds separate the images of the five smooth pieces of the projected maximised Hamiltonian flow.

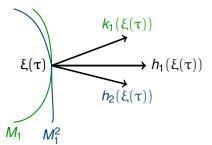


#### Picture for v=1

$$\mathit{M}_1 := \left\{\pi \mathcal{F}^{\mathsf{max}}_{\tau_1(\ell)}(\ell) \colon \ell \in \Lambda_0 \right\},$$



$$\mathit{M}_1 := \Big\{ \pi \mathcal{F}^{max}_{\tau_1(\ell)}(\ell) \colon \ell \in \Lambda_0 \Big\}, \qquad \mathit{M}_1^2 := \Big\{ \pi \mathcal{F}^{max}_{\tau_1^2(\ell)}(\ell) \colon \ell \in \Lambda_0 \Big\}.$$





1: The degenerate case 
$$\left.d\tau_1\right|_{\mathcal{T}_{\widehat{\lambda}(0)}\Lambda_0}\equiv \left.d\tau_2\right|_{\mathcal{T}_{\widehat{\lambda}(0)}\Lambda_0}$$

#### Clarke's inverse function theorem

if the convex hull of the Jacobians of each of the five smooth pieces at  $(\widehat{\tau}, \widehat{\lambda}(0))$  is made of invertible matrices only  $\Longrightarrow \pi \mathcal{F}^{\text{max}} \colon (-\delta, \widehat{T} + \delta) \times \Lambda_0 \to M$  is locally one-to-one from a neighborhhod of  $(\widehat{\tau}, \widehat{\lambda}(0))$  onto a neighborhood of  $\widehat{\xi}(\widehat{\tau})$ 



- 2: The nondegenerate case  $\left.d\tau_1\right|_{\mathcal{T}_{\widehat{\lambda}(0)}\Lambda_0} \neq \left.d\tau_2\right|_{\mathcal{T}_{\widehat{\lambda}(0)}\Lambda_0}$ 
  - Consider the tangent cones to the five sectors where F<sup>max</sup> has a different smooth expression: the interior of each cone is non-empty



- Consider the tangent cones to the five sectors where F<sup>max</sup> has a different smooth expression: the interior of each cone is non-empty
- Show that the linearisation of each of the five smooth pieces of  $\pi\mathfrak{F}^{\text{max}}$  is a proper linear function with positive determinant and degree = 1: for each couple of neighbouring tangent cones take  $(\delta t_1, \delta \ell_1)$  and  $(\delta t_2, \delta \ell_2)$  in each of the two cones and show that their images under the linerisation of the projected maximised flow do not overlap



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- $\bullet \ \ \Longrightarrow \ \ \text{deg}\left(\pi \mathcal{F}^{\text{max}}, \, \mathcal{O}(\widehat{\lambda}(0)), \, \widehat{\xi}(\widehat{\tau})\right) = 1$



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- $\bullet \ \ \Longrightarrow \ \text{deg}\left(\pi\mathfrak{F}^{\text{max}}, \, \mathfrak{O}(\widehat{\lambda}(0)), \, \widehat{\xi}(\widehat{\tau})\right) = 1$
- P-Spadini 2013 (based on Pang-Ralph 1996)  $\implies \pi \mathcal{F}^{\text{max}}$  is a Lipschitz homeomorphism from  $\mathcal{O}(\widehat{\tau}, \widehat{\lambda}(0))$  on  $\mathcal{O}(\widehat{\xi}(\widehat{\tau}))$ .



### The reference trajectory

The reference trajectory

$$\widehat{\xi}$$
:  $[0, \widehat{T}] \to M$ 

has no self-intersection.



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The Hamiltonian methods can be applied:

- if  $p_0 = 1$  then  $\hat{\xi}$  is a state-locally optimal trajectory;
- if  $p_0 = 0$  then  $\hat{\xi}$  is isolated among admissible trajectories.



# Assumption: coercivity of the second order approximations

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Each second order approximation  $J_{\nu}^{\prime\prime} \nu = 1,2$  is coercive on the half-space of the linearised constraints of the finite-dimensional subproblem wih zero total variation of the times .



# Assumption: coercivity of the second order approximations

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$$\begin{split} V_{0,\,\nu}^+ &:= \big\{ (\delta x, \textbf{a}_1, \textbf{b}, \textbf{a}_2) \in \mathcal{T}_{\widehat{\xi}(0)} N_0 \times \mathbb{R} \times \mathbb{R}^+ \times \mathbb{R} \colon \textbf{a}_1 + \textbf{b} + \textbf{a}_2 = 0 \\ &\quad \delta x + \textbf{a}_1 g_1(\widehat{\xi}(0)) + \textbf{b} j_{\nu}(\widehat{\xi}(0)) + \textbf{a}_2 g_2(\widehat{\xi}(0)) \in \mathcal{T}_{\widehat{\chi}_0} \widehat{N}_f \big\} \\ J_{\nu}''[\delta x, \textbf{a}_1, \textbf{b}, \textbf{a}_2] &= 2 \, \delta x \cdot (\textbf{a}_1 g_1 + \textbf{b} j_{\nu} + \textbf{a}_2 g_2) \cdot \widehat{\beta}(\widehat{\xi}(0)) + \\ &\quad + (\textbf{a}_1 g_1 + \textbf{b} j_{\nu} + \textbf{a}_2 g_2)^2 \cdot \widehat{\beta}(\widehat{\xi}(0)) \\ + \textbf{a}_1 \textbf{b} \, [g_1, j_{\nu}] \cdot \widehat{\beta}(\widehat{\xi}(0)) + \textbf{a}_1 \textbf{a}_2 \, [g_1, g_2] \cdot \widehat{\beta}(\widehat{\xi}(0)) + \textbf{b} \, \textbf{a}_2 \, [j_{\nu}, g_2] \cdot \widehat{\beta}(\widehat{\chi}_0), \\ \widehat{N}_f &:= \widehat{S}_{\widehat{T}}^{-1}(N_f) \qquad g_{\nu} := \widehat{S}_{\widehat{\tau}*}^{-1} h_{\nu} \circ \widehat{S}_{\widehat{\tau}} \qquad j_{\nu} := \widehat{S}_{\widehat{\tau}*}^{-1} k_{\nu} \circ \widehat{S}_{\widehat{\tau}} \end{split}$$

 $\widehat{\beta} \colon M \to \mathbb{R} \colon \ \mathsf{d}\widehat{\beta}(\widehat{\xi}(0)) = -\widehat{\lambda}(0) \ \text{for all } \ \mathbb{R} \to \mathbb{R} \to \mathbb{R}$ 



The coercivity of J'' allows one to prove that there exists a function  $\alpha$  such that

$$\operatorname{id} \times \pi \mathfrak{F}^{\text{max}} \colon [0,\,\widehat{T}] \times \{\,\operatorname{d}\alpha(x) \colon x \in \mathit{M}\} \to [0,\,\widehat{T}] \times \mathit{M}$$

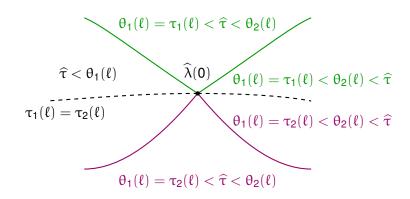
is locally one-to-one a each  $(t, \widehat{\lambda}(0)), t \in [0, \widehat{T}]$ , i.e.

$$\pi \mathcal{F}_t^{\mathsf{max}} \colon \{ \mathsf{d}\alpha(x) \colon x \in M \} \to M$$

is locally one-to-one at  $\widehat{\lambda}(0)$ , for each  $t \in [0, \widehat{T}]$ .



#### Freeze at $t = \hat{\tau}$





1: The degenerate case 
$$\left.d\tau_1\right|_{\mathcal{T}_{\widehat{\lambda}(0)}\Lambda}\equiv \left.d\tau_2\right|_{\mathcal{T}_{\widehat{\lambda}(0)}\Lambda}$$

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if the convex hull of the Jacobians of each of the five smooth pieces of  $\pi \mathcal{F}^{max}_{\widehat{\tau}}$  at  $\widehat{\lambda}(0)$  is made of invertible matrices only

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# 2: The nondegenerate case $\ d\tau_1|_{\mathcal{T}_{\widehat{\lambda}(0)}\Lambda} eq \ d\tau_2|_{\mathcal{T}_{\widehat{\lambda}(0)}\Lambda}$

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