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# Considerations on Two-Phase Averaging of Time-Optimal Control Systems

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**Abstract:** Averaging is a valuable technique to gain understanding in the long-term evolution of dynamical systems characterized by slow dynamics and fast periodic or quasi-periodic dynamics. The authors recently proved that averaging can be applied to the extremal flow of optimal control problems with one fast variable, with a special treatment of the adjoint of the fast variable. The present work extends these results by tackling averaging of time optimal systems with two fast variables, that is considerably more complex due to resonances. No general theory is presented, but rather a thorough treatment of an example, based on numerical experiments. After providing a justification of the possibility to use averaging techniques in this problem “away from resonances” and discussing compatibility conditions between adjoint variables of the original and averaged systems, we analyze numerically the impact of resonance crossings on the dynamics of adjoint variables. Resonant averaged forms (with one less averaging variable) are used to model the effect of resonances and cross them without losing the accuracy of the averaging prediction.

*Keywords:* fast-oscillating systems, averaging, optimal control, minimum time

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## 1. INTRODUCTION

When the state of a dynamical system can be decomposed into slow and fast oscillatory components, averaging the equations of motion over the instantaneous period of the fast variables is a valuable practice to simplify the dynamics of the system and gain understanding on the long-term evolution of the flow.

This study is motivated by the need for understanding how to generate “consistent” averaged trajectories of minimum time control systems (*i.e.*, characterized by moderate drift with respect to their original counterpart). To this purpose, we leverage on an academic example to provide evidence that existing theorems on double averaging of dynamical systems (namely, the Neishtadt theorem recalled in Section 3) cannot be directly applied to controlled systems. Hence, we develop a proper near-identity transformation (Section 5) of initial adjoint variables that is sufficient to prevent large drift between averaged and original trajectories in non-resonant regions. Finally, we discuss the impact of resonance crossing on the dynamics of adjoint variables and propose a way to predict this behavior via resonant averaged forms.

The considerations of this paper may be of use to generate reliable initial guesses for indirect techniques to solve two-point boundary value problems.

## 2. OPTIMAL CONTROL PROBLEM WITH SLOW AND FAST DYNAMICS

Consider the minimum time maneuvering of a dynamical system characterized by fast and slow dynamics, namely

$\min t_f$  subject to:

$$\frac{d\mathbf{I}}{dt} = \varepsilon \left[ \mathbf{f}_0(\mathbf{I}, \boldsymbol{\varphi}) + \sum_{i=1}^m \mathbf{f}_i(\mathbf{I}, \boldsymbol{\varphi}) u_i \right], \quad \|\mathbf{u}\| \leq 1 \quad (1)$$

$$\frac{d\boldsymbol{\varphi}}{dt} = \boldsymbol{\omega}(\mathbf{I}),$$

$$\mathbf{I}(0) = \mathbf{I}_0, \quad \mathbf{I}(t_f) = \mathbf{I}_f.$$

Here, the cost function is  $t_f$ , the maneuvering time,  $\varepsilon$  is a small parameter, and  $\mathbf{u}$  denotes the  $m$ -dimensional control. Slow variables,  $\mathbf{I}$ , are defined on a smooth  $n$ -dimensional manifold  $\mathcal{I}$ , and are characterized by  $\varepsilon$ -order dynamics. We limit this study to systems with two fast angle variables, so that  $\boldsymbol{\varphi}$  is defined on the two-dimensional torus,  $\mathbb{T}^2$ . The frequency vector,  $\boldsymbol{\omega} : \mathcal{I} \rightarrow \mathbb{R}^2 \setminus \{0\}$ , determines the fast dynamics of  $\boldsymbol{\varphi}$ . Fields  $\mathbf{f}_j : \mathcal{I} \times \mathbb{T}^2 \rightarrow \mathbb{R}^n$  are periodic with respect to  $\boldsymbol{\varphi}$  and analytic on the continuation of  $\boldsymbol{\varphi}$  in a non-vanishing complex strip. For the sake of conciseness,  $\varepsilon$ -small terms are not included in the equation of motion of  $\boldsymbol{\varphi}$ , and  $\varepsilon$  is not an argument of  $\mathbf{f}_j$ . Also, initial and final conditions  $\mathbf{I}_0$  and  $\mathbf{I}_f$  are prescribed on all components of  $\mathbf{I}$ . These are simplifying

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assumptions, but all outcomes of this note can be extended to cases where initial and final conditions are only partially prescribed, or dependence on  $\varepsilon$  or additive perturbations of order 1 with respect to  $\varepsilon$  are added.

### 2.1 Necessary conditions for optimality

Denote by  $\mathbf{p}_I$  and  $\mathbf{p}_\varphi$  the adjoint variables of the slow and fast variables, respectively. The application of the Pontryagin maximum principle (PMP) to Problem (1) yields the Hamiltonian of the extremal flow,

$$H = \mathbf{p}_\varphi \cdot \boldsymbol{\omega}(\mathbf{I}) + \varepsilon K(\mathbf{I}, \mathbf{p}_I, \varphi), \quad (2)$$

where the function  $K : T^*\mathcal{I} \times T^*\mathbb{T}^2 \rightarrow \mathbb{R}$  that characterizes the slow component of the Hamiltonian is

$$K := H_0 + \sqrt{\sum_{i=1}^m H_i^2},$$

and  $H_j$ , for  $j = 0, \dots, m$ , are defined as

$$H_j := \mathbf{f}_j(\mathbf{I}, \varphi) \cdot \mathbf{p}_I.$$

Necessary conditions for optimality of Problem (1) consist of the flow associated to the Hamiltonian of Eq. (2),

$$\begin{aligned} \frac{d\mathbf{I}}{dt} &= \varepsilon \frac{\partial K}{\partial \mathbf{p}_I}, & \frac{d\mathbf{p}_I}{dt} &= -\varepsilon \frac{\partial K}{\partial \mathbf{I}} - \mathbf{p}_\varphi \frac{\partial \boldsymbol{\omega}}{\partial \mathbf{I}}, \\ \frac{d\varphi}{dt} &= \boldsymbol{\omega}(\mathbf{I}), & \frac{d\mathbf{p}_\varphi}{dt} &= -\varepsilon \frac{\partial K}{\partial \varphi}, \end{aligned} \quad (3)$$

and of the boundary conditions,

$$\begin{aligned} \mathbf{I}(0) &= \mathbf{I}_0, & \mathbf{p}_\varphi(0) &= \mathbf{0}, \\ \mathbf{I}(t_f) &= \mathbf{I}_f, & \mathbf{p}_\varphi(t_f) &= \mathbf{0}. \end{aligned} \quad (4)$$

Maximizing control is given by

$$u_j^{opt}(\mathbf{I}, \mathbf{p}_I, \varphi, \mathbf{p}_\varphi) = \frac{H_j}{\sqrt{\sum_{i=0}^m H_i^2}}, \quad j = 1, \dots, m.$$

In view of the exploitation of shooting-based techniques, triads  $(t_f, \mathbf{p}_{I_0}, \varphi_0)$  are referred to as candidate solutions for Problem (1) if trajectories of System (3) with initial conditions  $\mathbf{I}(0) = \mathbf{I}_0$ ,  $\mathbf{p}_I(0) = \mathbf{p}_{I_0}$ ,  $\varphi(0) = \varphi_0$ , and  $\mathbf{p}_{\varphi_0} = \mathbf{0}$  satisfy the endpoint boundary conditions in Eq. (4), i.e., candidate solutions are zeros of the shooting function

$$S(t_f, \mathbf{p}_{I_0}, \varphi_0) := \left\{ \begin{array}{l} \mathbf{I}(t_f | \mathbf{I}_0, \mathbf{p}_{I_0}, \varphi_0, \mathbf{0}) - \mathbf{I}_f \\ \mathbf{p}_\varphi(t_f | \mathbf{I}_0, \mathbf{p}_{I_0}, \varphi_0, \mathbf{0}) - \mathbf{0} \\ \|\mathbf{p}_{I_0}\| - 1 \end{array} \right\}, \quad (5)$$

and are such that  $H(\mathbf{I}_0, \mathbf{p}_{I_0}, \varphi_0, \mathbf{p}_{\varphi_0}, \varepsilon) > 0$ . The last equation of the shooting function is aimed at fixing the arbitrary scaling factor of the initial adjoints, which is due to the homogeneity of the Hamiltonian. The very-specific choice of constraining the norm of  $\mathbf{p}_{I_0}$  to 1 is arbitrary and not unique, but it reveals to be practical in Section 4.

### 2.2 Toy problem

A simple case study is introduced to streamline the flow of the discussion. Numerical simulations of this example are used to support discussions and mathematical developments of the paper. The dynamical system and optimal control problem is a special case of (1) with a scalar slow variable,  $I$ , and two fast variables,  $\zeta$  and  $\psi$ , i.e.  $\mathbf{I} = I$ ,  $\varphi = (\zeta, \psi)$ . The optimal control problem is

$\min_{\sqrt{u_1^2 + u_2^2} \leq 1} t_f$  subject to :

$$\begin{aligned} \frac{dI}{dt} &= \varepsilon [\cos \zeta + \cos(\zeta - \psi) u_1 + u_2], \\ \frac{d\zeta}{dt} &= I, \quad \frac{d\psi}{dt} = 1, \\ I(0) &= I_0, \quad I(t_f) = I_f. \end{aligned} \quad (6)$$

In the terms of (1),  $\mathbf{f}_0 = \cos \zeta$ ,  $\mathbf{f}_1 = \cos(\zeta - \psi)$ ,  $\mathbf{f}_0 = 1$ ,  $\boldsymbol{\omega} = (I, 1)$ . The frequency of  $\psi$  is constant; this is not a restrictive assumption: as emphasized in (Lochak and Meunier, 1988, Chap. 4), any problem with two frequencies, where at least one frequency does not vanish on the manifold  $\mathcal{I}$  can be recast into a form where one frequency is constant.

The Hamiltonian associated to Problem (6) is

$$H = Ip_\zeta + p_\psi + \varepsilon \left[ p_I \cos \zeta + |p_I| \sqrt{1 + \cos^2(\zeta - \psi)} \right]. \quad (7)$$

This yields the equations of motion

$$\begin{aligned} \frac{dI}{dt} &= \varepsilon \left[ \cos \zeta + \frac{p_I}{|p_I|} \sqrt{1 + \cos^2(\zeta - \psi)} \right], \\ \frac{d\zeta}{dt} &= I, \quad \frac{d\psi}{dt} = 1, \quad \frac{dp_I}{dt} = -p_\zeta, \\ \frac{dp_\zeta}{dt} &= \varepsilon \left[ p_I \sin \zeta + |p_I| \frac{\cos(\zeta - \psi) \sin(\zeta - \psi)}{\sqrt{1 + \cos^2(\zeta - \psi)}} \right], \\ \frac{dp_\psi}{dt} &= -\varepsilon |p_I| \frac{\cos(\zeta - \psi) \sin(\zeta - \psi)}{\sqrt{1 + \cos^2(\zeta - \psi)}}. \end{aligned} \quad (8)$$

Numerical values used in all simulations are  $\varepsilon = 10^{-3}$  and  $I_0 = \frac{\sqrt{2}}{2}$ . Simulation-specific values are listed in the captions of the figures.

## 3. TWO-PHASE AVERAGING OF FAST-OSCILLATING UNCONTROLLED SYSTEMS

This section is aimed at recalling results on the averaging of the uncontrolled form of the dynamical system introduced in Eq. (1). The motion of  $\mathbf{I}$  is characterized by a slow trend perturbed by  $\varepsilon$ -small oscillations. Provided that the two frequencies are not in resonance, the gross behavior of  $\mathbf{I}$  can be understood by filtering out these oscillations via the averaging of the equations of motion with respect to the two-dimensional torus. This yields the averaged system

$$\frac{d\bar{\mathbf{I}}}{dt} = \varepsilon \bar{\mathbf{f}}_0(\bar{\mathbf{I}}), \quad \frac{d\bar{\varphi}}{dt} = \boldsymbol{\omega}(\bar{\mathbf{I}}), \quad (9)$$

where averaged vector field,  $\bar{\mathbf{f}}_0 : \mathcal{I} \rightarrow \mathbb{R}$  is defined as

$$\bar{\mathbf{f}}_0(\bar{\mathbf{I}}) := \frac{1}{4\pi^2} \int_{\mathbb{T}^2} \mathbf{f}_0(\bar{\mathbf{I}}, \varphi) d\varphi,$$

Averaged fields are independent of fast variable by definition. As such, the motion of  $\bar{\mathbf{I}}$  is decoupled by  $\bar{\varphi}$ , which can be eventually evaluated *a posteriori*. It is desirable that trajectories  $\mathbf{I}(t)$  and  $\bar{\mathbf{I}}(t)$  emanated from the same point on the manifold  $\mathcal{I}$  remain "close" for "long" time. Compared to single-frequency systems, this question is non-trivial because the double average is not a good approximation of the original systems whenever the two frequencies are nearly commensurate. Under arguably restrictive assumptions, the Neishtadt theorem provides an estimate of the drift between trajectories of the original and averaged

systems that rigorously accounts for the error introduced by using double averaging inside resonant zones.

Section 3.1 recalls the Neishtadt theorem (Neishtadt (2014)) which provides an optimal estimate of the drift between trajectories of System (9) and its original version. Section 3.2 details the near-identity transformation aimed at restoring fast oscillations of an averaged trajectory.

### 3.1 The Neishtadt theorem

Assume that there exist  $\mathcal{I}_0 \subseteq \mathcal{I}$  such that all trajectories of the averaged slow variables,  $\bar{\mathbf{I}}(t)$ , with initial conditions in  $\mathcal{I}_0$  satisfy<sup>1</sup>  $\bar{\mathbf{I}}(t) \in \mathcal{I}$  and

$$\left| \left( \omega_1(\bar{\mathbf{I}}) \frac{\partial \omega_2}{\partial \bar{\mathbf{I}}} - \omega_2(\bar{\mathbf{I}}) \frac{\partial \omega_1}{\partial \bar{\mathbf{I}}} \right) \cdot \bar{\mathbf{f}}_0(\bar{\mathbf{I}}) \right| > 0, \quad \forall t \in \left[ 0, \frac{1}{\varepsilon} \right]. \quad (10)$$

Then, there exist a partition  $\{\mathcal{V}_1, \mathcal{V}_2\}$  of  $\mathcal{I}_0 \times \mathbb{T}^2$  and constants  $\{c_1, c_2\} = \mathcal{O}(1)$  such that

$$\sup_{t \in [0, \frac{1}{\varepsilon}]} \|\mathbf{I}(t) - \bar{\mathbf{I}}(t)\| < c_1 \sqrt{\varepsilon} \log \left( \frac{1}{\varepsilon} \right) \quad (11)$$

$$\forall \left\{ \mathbf{I}(0), \varphi(0) \right\} \in \mathcal{V}_1, \quad \bar{\mathbf{I}}(0) = \mathbf{I}(0),$$

and

$$\mu(\mathcal{V}_2) \leq c_2 \sqrt{\varepsilon}, \quad (12)$$

where  $\mu(\mathcal{V}_2)$  denotes an ordinary measure on  $\mathcal{I} \times \mathbb{T}^2$ . In layman's terms, this theorem states that  $\bar{\mathbf{I}}(t)$  is a good approximation of  $\mathbf{I}(t)$ , i.e.,  $\sqrt{\varepsilon} \log \frac{1}{\varepsilon} = 0$  as  $\varepsilon$  approaches zero, for most initial conditions, since the size of the "bad" set  $\mathcal{V}_2$  is bounded by the square root of  $\varepsilon$ . However, although  $\mathcal{V}_2$  vanishes for very small  $\varepsilon$ , its elements uniformly fill the phase space. The assumption of Eq. (10) guarantees that the frequency ratio of the averaged trajectory,  $\omega_1(\bar{\mathbf{I}})/\omega_2(\bar{\mathbf{I}})$ , evolves monotonically in time. Hence, any resonance is crossed transversally with non-vanishing speed, so that the cumulated error due to the wrong modeling of the motion inside resonant zones is small. Trajectories of the original system emanated from  $\mathcal{V}_2$  experience capture into resonance, i.e., they spend long time inside a single resonant zone. The simple double average over the two-dimensional torus ignores the phase lock specific of this resonance, so that the doubly-averaged system is unable to adequately approximate the motion of the original system during this possibly-long period of time. A detailed proof of the theorem is available in (Lochak and Meunier, 1988, Chap. 4).

### 3.2 Near-identity transformation of the initial conditions

Short-period variations of averaged trajectories of slow variables can be restored as a function of the averaged state itself. A large body of literature discusses this process, e.g., (Sanders and Verhulst, 1985, Chap. 7), (Danielson et al., 1995, Chap. 2). Denote by  $\hat{\mathbf{I}}$  and  $\hat{\varphi}$  the reconstructed osculating slow and fast variables, respectively. A transformation,  $\nu : \mathcal{I} \times \mathbb{T}^2 \rightarrow \mathcal{I} \times \mathbb{T}^2$ , can be developed such that

$$\left\{ \begin{array}{l} \hat{\mathbf{I}} \\ \hat{\varphi} \end{array} \right\} = \left\{ \begin{array}{l} \bar{\mathbf{I}} \\ \bar{\varphi} \end{array} \right\} + \varepsilon \nu(\bar{\mathbf{I}}, \bar{\varphi}). \quad (13)$$

<sup>1</sup> We note that  $\varepsilon$  could be re-scaled to fit a desired time window of size  $\mathcal{O}\left(\frac{1}{\varepsilon}\right)$ .

The objective of the transformation is the establishment of second-order matching between the time derivative of the reconstructed variables and the right-hand side of the original system, namely:

$$\frac{d\hat{\mathbf{I}}}{dt} = \frac{d}{dt} \left[ \bar{\mathbf{I}} + \varepsilon \nu_{\mathbf{I}}(\bar{\mathbf{I}}, \bar{\varphi}) \right] = \varepsilon \mathbf{f}_0(\hat{\mathbf{I}}, \hat{\varphi}) + \mathcal{O}(\varepsilon^2),$$

$$\frac{d\hat{\varphi}}{dt} = \frac{d}{dt} \left[ \bar{\varphi} + \varepsilon \nu_{\varphi}(\bar{\mathbf{I}}, \bar{\varphi}) \right] = \omega(\hat{\mathbf{I}}) + \mathcal{O}(\varepsilon^2),$$

where  $\nu_{\mathbf{I}}$  and  $\nu_{\varphi}$  denote the projections of  $\nu$  to the slow and fast variables, respectively. In addition, reconstructed trajectories are required to oscillate with zero mean about the averaged ones. These constraints yield the system of partial differential equations (PDE)

$$\omega_1(\bar{\mathbf{I}}) \frac{\partial \nu_{\mathbf{I}}}{\partial \bar{\varphi}_1} + \omega_2(\bar{\mathbf{I}}) \frac{\partial \nu_{\mathbf{I}}}{\partial \bar{\varphi}_2} = \mathbf{f}_0(\bar{\mathbf{I}}, \bar{\varphi}) - \bar{\mathbf{f}}_0(\bar{\mathbf{I}})$$

$$\omega_1(\bar{\mathbf{I}}) \frac{\partial \nu_{\varphi}}{\partial \bar{\varphi}_1} + \omega_2(\bar{\mathbf{I}}) \frac{\partial \nu_{\varphi}}{\partial \bar{\varphi}_2} = \frac{\partial \omega}{\partial \bar{\mathbf{I}}} \Big|_{\bar{\mathbf{I}}} \nu_{\mathbf{I}} \quad (14)$$

$$\int_{\mathbb{T}^2} \nu(\bar{\mathbf{I}}, \varphi) d\varphi = \mathbf{0}.$$

Equation (14) can be solved by first evaluating  $\nu_{\mathbf{I}}$  and then  $\nu_{\varphi}$ . We note that any first-order solution of this problem is valuable.

Let  $\mathbf{f}_0^{(k)}(\bar{\mathbf{I}})$  be the coefficients of the Fourier series of  $\mathbf{f}_0(\bar{\mathbf{I}}, \bar{\varphi}) - \bar{\mathbf{f}}_0(\bar{\mathbf{I}})$ . The magnitude of  $|\mathbf{f}_0^{(k)}(\bar{\mathbf{I}})|$  is bounded by an exponentially-decreasing function of  $|\mathbf{k}| = |k_1| + |k_2|$  because of the assumptions on the analyticity of  $\mathbf{f}_0$ . Consequently, there is a constant  $c_3$  such that

$$\mathbf{f}_0(\bar{\mathbf{I}}, \bar{\varphi}) = \sum_{0 \leq |\mathbf{k}| \leq N} \mathbf{f}_0^{(k)}(\bar{\mathbf{I}}) e^{i\mathbf{k} \cdot \bar{\varphi}} + \mathcal{O}(\varepsilon)$$

for  $N \geq c_3 \log \frac{1}{\varepsilon}$ . Assume that the state of the averaged system is outside of any resonant zone of order smaller than  $N \geq c_3 \log \frac{1}{\varepsilon}$ , i.e., there is a constant  $c_4$  such that

$$\mathbf{k} \cdot \omega(\bar{\mathbf{I}}) \geq c_4 \sqrt{\varepsilon} \quad \forall \mathbf{k} \in \mathbb{Z}^2, \quad 0 < |\mathbf{k}| \leq N.$$

Hence, formal solution of Eq. (14) is

$$\nu_{\mathbf{I}}(\bar{\mathbf{I}}, \bar{\varphi}) = -i \sum_{0 < |\mathbf{k}| \leq N} \frac{\mathbf{f}_0^{(k)}(\bar{\mathbf{I}})}{\mathbf{k} \cdot \omega(\bar{\mathbf{I}})} e^{i\mathbf{k} \cdot \bar{\varphi}}$$

$$\nu_{\varphi}(\bar{\mathbf{I}}, \bar{\varphi}) = - \frac{\partial \omega}{\partial \bar{\mathbf{I}}} \Big|_{\bar{\mathbf{I}}} \left[ \sum_{0 < |\mathbf{k}| \leq N} \frac{\mathbf{f}_0^{(k)}(\bar{\mathbf{I}})}{(\mathbf{k} \cdot \omega(\bar{\mathbf{I}}))^2} e^{i\mathbf{k} \cdot \bar{\varphi}} \right]. \quad (15)$$

When frequencies are nearly commensurate, a resonant averaged form of the system needs to be used instead of the double average. This problem is discussed in Section (6). Because the transformation amends  $\varepsilon$ -small correction to the averaged state, the inverse transformation of Eq. (13) can be approximated by

$$\left\{ \begin{array}{l} \bar{\mathbf{I}} \\ \bar{\varphi} \end{array} \right\} = \left\{ \begin{array}{l} \hat{\mathbf{I}} \\ \hat{\varphi} \end{array} \right\} + \varepsilon \nu^{-1}(\hat{\mathbf{I}}, \hat{\varphi}) \approx \left\{ \begin{array}{l} \hat{\mathbf{I}} \\ \hat{\varphi} \end{array} \right\} - \varepsilon \nu(\hat{\mathbf{I}}, \hat{\varphi}).$$

## 4. THE AVERAGED CONTROL SYSTEM

Applying averaging theory to the extremal flow detailed in Eq. (3) is questionable because the structure of this vector field differs from the conventional (uncontrolled)

fast-oscillating system. Specifically, the equation of motion of  $\mathbf{p}_I$ , includes the term  $\mathbf{p}_\varphi \frac{\partial \boldsymbol{\omega}}{\partial \mathbf{I}}$  that may possibly be of order larger than  $\varepsilon$ . Hence, adjoints to slow variables are not necessary slow themselves. This section justifies the application of averaging theory to System (3) by showing that adjoints to fast variables are systematically  $\varepsilon$ -small for any extremal trajectory with free phases, and, as such,  $\frac{d\mathbf{p}_I}{dt} = \mathcal{O}(\varepsilon)$  when restrained to these trajectories.

Consider the canonical change of variables  $\{\mathbf{I}, \mathbf{p}_I, \varphi, \mathbf{p}_\varphi\} \rightarrow \{\mathbf{J}, \mathbf{p}_J, \psi, \mathbf{p}_\psi\}$  such that

$$\mathbf{J} = \mathbf{I}, \quad \psi = \boldsymbol{\Omega}(\mathbf{I}) \varphi,$$

where  $\boldsymbol{\Omega} : \mathcal{I} \rightarrow \mathbb{R}^{2 \times 2}$  is defined as

$$\boldsymbol{\Omega} := \frac{1}{\|\boldsymbol{\omega}(\mathbf{I})\|} \begin{bmatrix} \omega_1(\mathbf{I}) & \omega_2(\mathbf{I}) \\ -\omega_2(\mathbf{I}) & \omega_1(\mathbf{I}) \end{bmatrix}.$$

Symplectic constraints yield the transformation of the adjoints

$$\mathbf{p}_I = \mathbf{p}_J + \mathbf{p}_\psi \frac{\partial \boldsymbol{\Omega}}{\partial \mathbf{J}} \boldsymbol{\Omega}^T \psi, \quad \mathbf{p}_\varphi = \mathbf{p}_\psi \boldsymbol{\Omega}(\mathbf{J}),$$

so that the transformed Hamiltonian is

$$\tilde{H} = \|\boldsymbol{\omega}(\mathbf{J})\| p_{\psi_1} + \varepsilon K \left( \underbrace{\mathbf{J}, \mathbf{p}_J + \mathbf{p}_\psi \frac{\partial \boldsymbol{\Omega}}{\partial \mathbf{J}} \boldsymbol{\Omega}^T \psi, \boldsymbol{\Omega}^T \psi}_{:= \tilde{K}(\mathbf{J}, \mathbf{p}_J, \psi)} \right).$$

Boundary conditions on the adjoints to fast variables require that  $\mathbf{p}_\varphi(0) = \mathbf{0}$ . Evaluating the Hamiltonian at the initial time and considering the normalization of the initial adjoints proposed in Eq. (5), i.e.,  $\|\mathbf{p}_{I_0}\| = 1$ , yields the Hamiltonian level

$$\varepsilon h := \tilde{H}(t=0) = \varepsilon K \left( \underbrace{\mathbf{I}_0, \mathbf{p}_{I_0}, \boldsymbol{\Omega}^T(\mathbf{I}_0) \psi_0}_{\mathcal{O}(1)} \right).$$

Hence,  $p_{\psi_1}$  can be evaluated at any time by solving the implicit function

$$p_{\psi_1} = \varepsilon \frac{h - \tilde{K}(\mathbf{J}, \mathbf{p}_J, \psi)}{\|\boldsymbol{\omega}(\mathbf{J})\|} \quad (16)$$

Equation (16) reveals that  $p_{\psi_1} = \mathcal{O}(\varepsilon)$  when evaluated on a candidate optimal trajectory. As a consequence,  $\mathbf{p}_J$  exhibit  $\varepsilon$ -slow dynamics, i.e.,

$$\frac{d\mathbf{p}_J}{dt} = - \underbrace{\frac{\partial \|\boldsymbol{\omega}\|}{\partial \mathbf{J}} p_{\psi_1}}_{\mathcal{O}(\varepsilon)} - \varepsilon \frac{\partial \tilde{K}}{\partial \mathbf{J}} = \mathcal{O}(\varepsilon),$$

which justifies the averaging of the extremal flow.

Denote by  $\bar{K}$  the averaged functional

$$\bar{K} := \frac{1}{4\pi^2} \int_{\mathbb{T}^2} K(\mathbf{I}, \mathbf{p}_I, \varphi) d\varphi.$$

Averaging the extremal flow of Eq. (3) yields

$$\begin{aligned} \frac{d\bar{\mathbf{I}}}{dt} &= \varepsilon \frac{\partial \bar{K}}{\partial \bar{\mathbf{p}}_I}, & \frac{d\bar{\mathbf{p}}_I}{dt} &= -\varepsilon \frac{\partial \bar{K}}{\partial \bar{\mathbf{I}}} - \bar{\mathbf{p}}_\varphi \frac{\partial \boldsymbol{\omega}}{\partial \bar{\mathbf{I}}}, \\ \frac{d\bar{\varphi}}{dt} &= \boldsymbol{\omega}(\bar{\mathbf{I}}), & \frac{d\bar{\mathbf{p}}_\varphi}{dt} &= \mathbf{0}. \end{aligned}$$

Adjoint to the fast variables are indeed constant along averaged extremal trajectories.

#### 4.1 Averaging the toy problem

Averaging Eq. (7) yields

$$\bar{H} = \bar{I} \bar{p}_\zeta + \bar{p}_\psi + \frac{\sqrt{8}}{\pi} \mathbb{E} \left( \frac{1}{\sqrt{2}} \right) \varepsilon |\bar{p}_I| \approx \bar{I} \bar{p}_\zeta + \bar{p}_\psi + 1.216 \varepsilon |\bar{p}_I|.$$

where  $\mathbb{E}(x)$  denotes the complete elliptic integral of the second kind. The vector field associated to this Hamiltonian is

$$\begin{aligned} \frac{d\bar{I}}{dt} &\approx 1.216 \varepsilon \frac{\bar{p}_I}{|\bar{p}_I|}, & \frac{d\bar{p}_I}{dt} &= -\bar{p}_\zeta, \\ \frac{d\bar{\zeta}}{dt} &= \bar{I}, & \frac{d\bar{p}_\zeta}{dt} &= 0, \\ \frac{d\bar{\psi}}{dt} &= 1, & \frac{d\bar{p}_\psi}{dt} &= 0, \end{aligned} \quad (17)$$

By definition, the integration of the slowly-changing variables of System (17) is independent of  $\zeta$  and  $\psi$ . Closed-form solution of the slow averaged flow is

$$\bar{I} \approx \bar{I}_0 + 1.216 \varepsilon \frac{\bar{p}_I}{|\bar{p}_I|} \gamma(t),$$

$$\begin{aligned} \bar{p}_I &= \bar{p}_{I_0} - \bar{p}_{\zeta_0} t, \\ \bar{p}_\zeta &= \bar{p}_{\zeta_0}, \\ \bar{p}_\psi &= \bar{p}_{\psi_0}. \end{aligned}$$

where subscript 0 is used to address initial conditions, and  $\gamma(t)$  is defined as

$$\gamma(t) = \begin{cases} t & \text{if } \bar{p}_{I_0} \bar{p}_{\zeta_0} \leq 0 \text{ or } t \leq \frac{\bar{p}_{I_0}}{\bar{p}_{\zeta_0}} \\ 2 \frac{\bar{p}_{I_0}}{\bar{p}_{\zeta_0}} - t & \text{otherwise} \end{cases} \quad (18)$$

The slow variable  $\bar{I}(t)$  coincides with the frequency ratio of the averaged system, and it evolves as a continuous piecewise linear function of time. The slope of  $\bar{I}(t)$  switches sign when  $\bar{p}_I$  crosses zero. For a given initial condition, this can occur at most one time during the entire trajectory.

## 5. NEAR-IDENTITY TRANSFORMATION FOR CONTROLLED SYSTEMS

Changing initial conditions of averaged trajectories by means of the transformation discussed in Section 3.2 reduces the drift between  $\mathbf{I}(t)$  and  $\bar{\mathbf{I}}(t)$ . Qualitatively, the transformation shifts the initial point of the averaged trajectory right in the middle of the short-period oscillations of  $\mathbf{I}(t)$ . The improvement obtained with this expedient is possibly negligible for classical fast-oscillating systems when compared to the estimate provided by the Neishtadt theorem, which considers the same initial conditions for the two trajectories. Conversely, the transformation of the initial variables plays a key role for the optimal control problem. To support this claim, consider Problem (6) and assume that initial conditions of  $\bar{p}_I$  and  $\bar{p}_\zeta$  are restrained to a compact set such that the switching event of  $\gamma(t)$  outlined in Eq. (18) is attained not earlier than a desired integration time  $t_f$  for any trajectory originated from this set. Then, the frequency ratio of the averaged trajectory evolves monotonically, as required by Neishtadt's theorem. However, Figure 1 shows that  $p_I$  and  $\bar{p}_I$  exhibit a steady drift that largely exceeds the expected "small" error quantified in Eq. (11) when Systems (8) and (17) are integrated with the same initial conditions. In addition, comparing the red and orange curves of Figure 1 reveals that trajectories of the original system strongly depend on the values of initial phases. Section 5.1 shows that transforming the

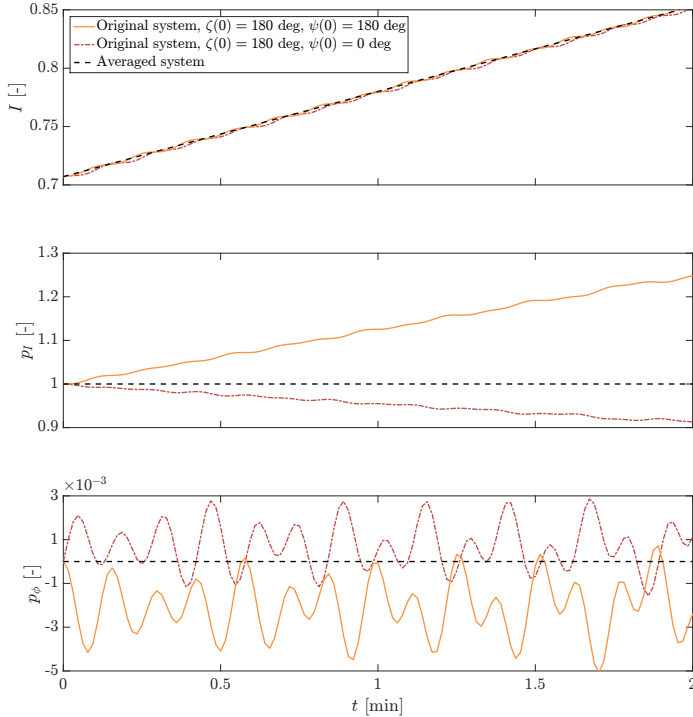


Fig. 1. Numerical integration of the toy problem. Trajectories of the original and averaged system are emanated from the same point of the phase space. Initial adjoints are  $p_I(0) = 1$  and  $p_\psi(0) = p_\zeta(0) = 0$ .

adjoints to fast variables is sufficient to drastically reduce the drift of  $\mathbf{p}_I$ . Section 5.2 offers a new transformation for properly modeling short-periodic variations of the system at hand.

### 5.1 The fundamental role of the adjoints of fast variables

The trigger of the drift of  $\mathbf{p}_I$  is the wrong assessment of the averaged value of  $\mathbf{p}_\varphi$ , as shown in the bottom of Figure 1. This error is of order  $\varepsilon$  but it induces a steady drift on  $\overline{\mathbf{p}_I}$ , which is of the same order of magnitude, i.e.,

$$\frac{d\overline{\mathbf{p}_I}}{dt} = \underbrace{-\overline{\mathbf{p}_\varphi} \frac{\partial \omega}{\partial \overline{\mathbf{I}}}}_{\varepsilon\text{-small term}} - \varepsilon \frac{\partial \overline{K}}{\partial \overline{\mathbf{I}}}.$$

In turn, an  $\varepsilon$ -small error on  $\overline{\mathbf{p}_\varphi}$  induces an error on the time derivative of  $\overline{\mathbf{p}_I}$  that is comparable to its slow motion. Transforming initial adjoints to fast variables by means of Eq. (13) is sufficient to greatly mitigate this problem, as shown in Figure 2. Here, initial conditions of the averaged and original initial value problems (IVP) are mostly the same (specifically  $\mathbf{I}(0) = \overline{\mathbf{I}}(0) = \mathbf{I}_0$  and  $\mathbf{p}_I(0) = \overline{\mathbf{p}_I}(0) = \mathbf{p}_{I_0}$ , but the adjoints to fast variables are transformed such that  $\overline{\mathbf{p}_\varphi}(0) = \overline{\mathbf{p}_\varphi_0}$  and  $\mathbf{p}_\varphi(0) = \overline{\mathbf{p}_\varphi_0} + \nu_{\mathbf{p}_\varphi}(\mathbf{I}_0, \mathbf{p}_{I_0}, \varphi_0, \overline{\mathbf{p}_\varphi_0})$ , where, following Eq. (15) and assuming that  $\mathbf{I}_0$  is in a non-resonant zone,  $\nu_{\mathbf{p}_\varphi}$  is given by

$$\nu_{\mathbf{p}_\varphi} = -i \sum_{0 < |k| \leq N} \left[ -\frac{\partial K}{\partial \varphi} \right]^{(k)} \frac{e^{i\mathbf{k} \cdot \overline{\varphi}}}{\mathbf{k} \cdot \omega(\overline{\mathbf{I}})}. \quad (19)$$

As a result,  $\mathbf{p}_\varphi$  oscillates with zero mean about  $\overline{\mathbf{p}_\varphi}$ , and the drift between  $\mathbf{p}_I(t)$  and  $\overline{\mathbf{p}_I}(t)$  is drastically reduced.

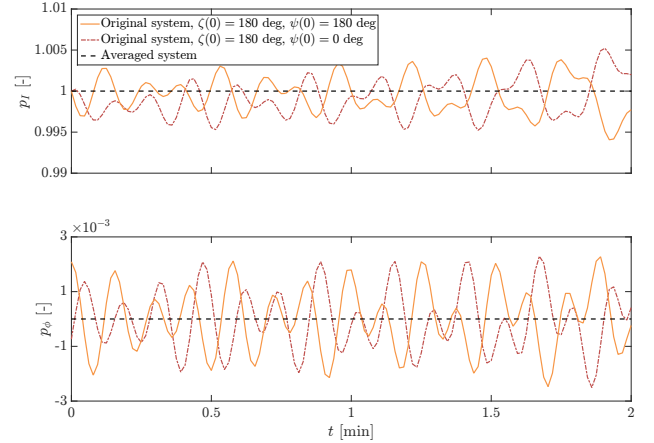


Fig. 2. Numerical integration of the toy problem. Here, initial adjoints to fast variables are transformed by means of Eq. (15).

Given the averaged state, Eq. (19) establishes a mapping between  $\varphi$  and  $\mathbf{p}_\varphi$ . Because  $\nu_{\mathbf{p}_\varphi}$  has zero mean, there exist  $\varphi_0 \in \mathbb{T}^2$  such that

$$\hat{\mathbf{p}}_\varphi = \overline{\mathbf{p}_\varphi} + \nu_{\mathbf{p}_\varphi}(\overline{\mathbf{I}}, \overline{\mathbf{p}_I}, \varphi_0) = \mathbf{0}.$$

Similarly, if the initial conditions on the angles are imposed in Problem (1), it is possible to estimate their adjoints, which are  $\varepsilon$ -small by construction. We note that Eq. (19) simplifies in the single-frequency case. In fact, the system of PDE outlined in Eq. (14) becomes

$$\omega(\overline{\mathbf{I}}) \frac{\partial \nu_{\mathbf{p}_\varphi}}{\partial \varphi} = -\frac{\partial K}{\partial \varphi} + \frac{\partial \overline{K}}{\partial \varphi} + \mathcal{O}(\varepsilon),$$

$$\int_0^{2\pi} \nu_{\mathbf{p}_\varphi} d\varphi = 0,$$

which, solved for  $\nu_{\mathbf{p}_\varphi}$ , yields

$$\nu_{\mathbf{p}_\varphi} = -\frac{K(\overline{\mathbf{I}}, \overline{\mathbf{p}_I}, \varphi, 0) - \overline{K}(\overline{\mathbf{I}}, \overline{\mathbf{p}_I})}{\omega(\overline{\mathbf{I}})}. \quad (20)$$

Equation (20) states that, in the single-frequency case, the adjoint of fast variables should be such that Hamiltonians of the averaged and original systems match at first order.

### 5.2 Transformation of the adjoints of slow variables

Changing  $\mathbf{p}_\varphi$  is mandatory to have consistent trajectories of the averaged and original systems. Transforming the initial value of slow variables and their adjoints is less critical, but it can further reduce the drift. Direct application of Eq. (15) is not sufficient to reconstruct short-period variations of  $\mathbf{p}_I$ , as shown in Figure 3. Here, initial conditions of  $\mathbf{p}_I(t)$  (solid line) are computed by means of Eq. (15). Then, the transformation is evaluated for  $t > 0$  to assess if short-period variations are properly modeled. Reconstructed trajectories (dash-dotted lines) of  $\mathbf{I}$  and  $\mathbf{p}_\varphi$  well overlap their original counterpart. Conversely, the reconstruction of  $\mathbf{p}_I$  is wrong (in the very-specific case of the toy problem,  $\nu_{p_I} = 0$ ). Once again, the term  $\mathbf{p}_\varphi \frac{\partial \omega}{\partial \overline{\mathbf{I}}}$  in the dynamics of  $\mathbf{p}_I$  is responsible of the mismatch. In fact, if short-period variations of  $\mathbf{p}_\varphi$  are neglected, the Fourier expansion of  $\frac{d\mathbf{p}_I}{dt}$  is carried out by introducing  $\varepsilon$ -small errors in the evaluation of the  $\varepsilon$ -slow dynamics. The

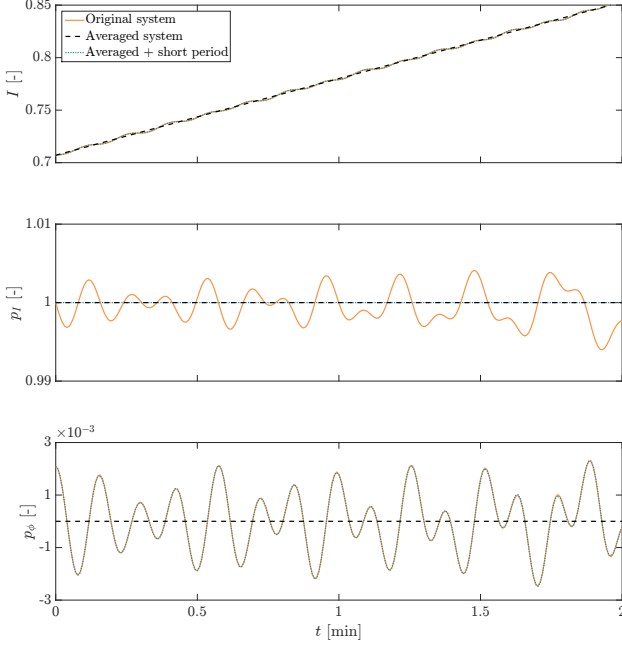


Fig. 3. Reconstruction of short-period variations by means of the classical transformation.

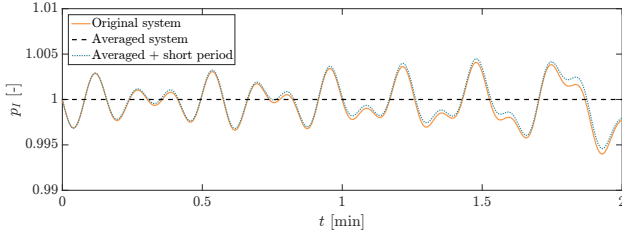


Fig. 4. Reconstruction of short-period variations of the adjoints to slow variables by means of the proposed transformation.

transformation of  $\mathbf{p}_I$  should be carried out by including  $\nu_{\mathbf{p}_\varphi}$  in the Fourier expansion, namely

$$\begin{aligned} \nu_{\mathbf{p}_I} &= -i \sum_{0 < |\mathbf{k}| \leq N} \left[ -\nu_{\mathbf{p}_\varphi} \frac{\partial \omega}{\partial \mathbf{I}} - \frac{\partial K}{\partial \mathbf{I}} \right]^{(\mathbf{k})} \frac{e^{i\mathbf{k} \cdot \bar{\varphi}}}{\mathbf{k} \cdot \omega(\bar{\mathbf{I}})} \\ &= \sum_{0 < |\mathbf{k}| \leq N} \left\{ \frac{1}{(\mathbf{k} \cdot \omega(\bar{\mathbf{I}}))^2} \left[ \frac{\partial K}{\partial \varphi} \right]^{(\mathbf{k})} \frac{\partial \omega}{\partial \mathbf{I}} \right. \\ &\quad \left. + \frac{i}{\mathbf{k} \cdot \omega(\bar{\mathbf{I}})} \left[ \frac{\partial K}{\partial \mathbf{I}} \right]^{(\mathbf{k})} \right\} e^{i\mathbf{k} \cdot \bar{\varphi}} \end{aligned}$$

In the single-frequency case, the transformation simplifies to

$$\nu_{\mathbf{p}_I} = -\frac{i}{\omega(\bar{\mathbf{I}})} \sum_{k=-N, k \neq 0}^N \left\{ \frac{K^{(k)}}{\omega(\bar{\mathbf{I}})} \frac{\partial \omega}{\partial \mathbf{I}} - \left[ \frac{\partial K}{\partial \mathbf{I}} \right]^{(k)} \right\} \frac{e^{ik\bar{\varphi}}}{k}.$$

This transformation is capable of properly reconstructing short-period variations of the adjoints to slow variables, as shown in Figure 4.

## 6. RESONANCE CROSSING

Approaching a resonance may entail two main effects. The first one is referred to as capture into resonance.

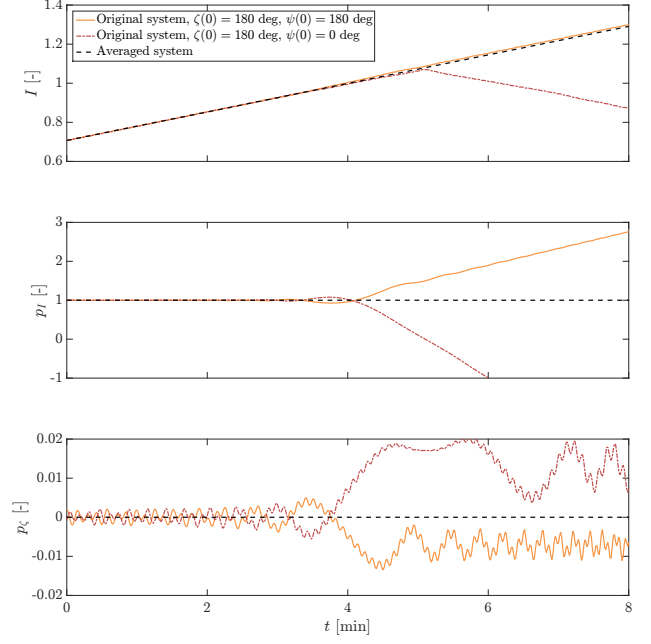


Fig. 5. Example of resonance crossing (1:1). Double averaging is not sufficient to capture the evolution of adjoint variables inside the resonant zone. Hence, large drift occurs after crossing the resonance.

It occurs when the state of the system remains in the neighborhood of the resonance for a long period of time. The estimate of the drift in Eq. (11) does not apply in this case, since the constraint outlined in Eq. (10) prevents averaged trajectories from being captured into any resonant zone. Using captures for control purposes may efficiently improve the cost function, e.g., turnpike effect. However, the size of the set of initial conditions generating captured trajectories approaches zero for very small  $\varepsilon$  (Eq. (12)), so that the practical exploitation of captures requires a meticulous search of these particular solutions.

The second effect consists of the scattering between trajectories of the original and averaged systems due to the rapid crossing of a resonant zone. The drift accumulated by crossing several resonances is somehow small for classical fast oscillating systems (as quantified by Eq. (11)). Conversely, resonance crossing may be detrimental when dealing with trajectories of System (3) because of the very-specific form of the equations of motion.

Figure 6 shows that trajectories of the toy problem abruptly drift after that the one-to-one resonance is crossed. The mechanism yielding this drift is analogous to the one discussed in Section 5.1: Resonance crossing induces a small variation of the averaged value of  $\mathbf{p}_\varphi$  which is not modeled by the doubly-averaged system, since the action  $\bar{\mathbf{p}}_\varphi$  is constant in this case. The error on the estimation of the averaged value of  $\mathbf{p}_\varphi$  adds a wrong contribution to the averaged dynamics of  $\mathbf{p}_I$ , with a mechanism similar to the one discussed in Section 5.1.

Hence, refining the estimation of  $\bar{\mathbf{p}}_\varphi$  is necessary. For this purpose, resonant averaged forms can be used to properly model the averaged motion inside important resonances. Specifically, assuming that the resonance identified with

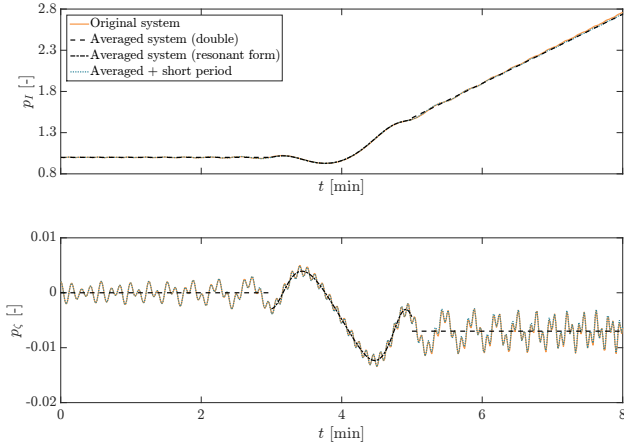


Fig. 6. Example of resonance crossing (1:1). The resonant form efficiently captures the evolution of adjoint variables inside the resonant zone. Double averaging is used outside resonant zones.

the index  $\mathbf{k}$  is crossed, namely  $\bar{\mathbf{I}}$  is such that

$$|\boldsymbol{\omega}(\bar{\mathbf{I}}) \cdot \mathbf{k}| \leq c\sqrt{\varepsilon},$$

a change of variables is performed such that  $\boldsymbol{\varphi}$  is decomposed into a slow and a fast components,  $\beta$  and  $\alpha$ , respectively, yielding

$$\begin{aligned} \mathbf{L} &= \bar{\mathbf{I}}, & \beta &= \mathbf{k} \cdot \bar{\boldsymbol{\varphi}}, & \alpha &= \mathbf{k}^\perp \cdot \bar{\boldsymbol{\varphi}}, \\ \mathbf{p}_L &= \bar{\mathbf{p}}_L, & p_\beta &= \frac{\mathbf{k} \cdot \mathbf{p}_\varphi}{\|\mathbf{k}\|^2}, & p_\alpha &= \frac{\mathbf{k}^\perp \cdot \bar{\mathbf{p}}_\varphi}{\|\mathbf{k}\|^2}. \end{aligned}$$

Finally, the Hamiltonian is averaged respect to  $\alpha$ , namely

$$\bar{\mathcal{H}}_{\mathbf{k}} = \int_0^{2\pi k_1 k_2} \mathcal{H} \left( \mathbf{L}, \mathbf{p}_L, \begin{bmatrix} \mathbf{k} & \mathbf{k}^\perp \\ \|\mathbf{k}\|^2 & \|\mathbf{k}\|^2 \end{bmatrix} \begin{Bmatrix} \beta \\ \alpha \end{Bmatrix}, \begin{bmatrix} \mathbf{k} & \mathbf{k}^\perp \\ \|\mathbf{k}\|^2 & \|\mathbf{k}\|^2 \end{bmatrix} \begin{Bmatrix} p_\beta \\ p_\alpha \end{Bmatrix} \right) d\alpha.$$

A transformation analogous to the one discussed in Section 3.2 can be established to transform the state vector at the interface between the doubly-averaged system and the resonant form. Figure 6 depicts the averaged trajectory obtained by modeling the motion inside the one-to-one resonance crossing of the toy problem. The resonant form is capable of properly modeling the variation of  $\bar{\mathbf{p}}_\varphi$ , which drastically reduces the drift of slow variables after that the resonance is crossed.

Two open questions still need to be addressed before the proposed methodology can be used to automatically generate averaged trajectories. First, important resonances need to be identified by inspection of the averaged trajectory. Second, a quantitative assessment of the width of resonant zones is required. In our simulations we noted transforming the state at the interface yields large flexibility in the choice of the width of the resonant window. However, a systematic methodology is desirable.

## 7. CONCLUSION

This paper was devoted to the averaging of optimal control systems with two fast variables. After emphasizing how the very specific nature of the equations of motion of the adjoint variables makes this problem fundamentally

different from classical (non-controlled) fast-oscillating dynamical systems, we showed that existing theorems on multi-frequency averaging are not directly applicable so that trajectories of the original and averaged systems with the same initial conditions quickly drift apart. We developed a near-identity transformation establishing an equivalence between points of the averaged and original phase spaces, that can be used to generate consistent boundary conditions of the averaged system. A similar transformation was also introduced to tackle the crossing of important resonances: such a transformation serves as an interface between the doubly-averaged system and the resonant “single averaged” form. These transformations reproduce some small variations of the averaged value of the adjoints of fast variables at switching instants. We demonstrated at least numerically that, if neglected, these variations would generate a steady drift of the adjoints of slow variables that would eventually yield a drift of the entire state.

We are aware that no rigorous proof is given, but rather a discussion deeply rooted on a small example that we believe to be representing a big part of the difficulties. We are not even proposing an explicit way of detecting in advance the resonances that will be important, and where the above mentioned switch to a resonant averaged form is needed. This point is indeed the main missing ingredient for practical *a priori* implementation of the proposed methods. We did bring however the building blocks for the correct handling of these switch.

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