

Examples and statements of control problems (*Lecture 1*)

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«Introduction to geometric control theory»

Lecture course in Dept. of Mathematics and Mechanics

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Plan of the course

1. Examples and statements of control problems
2. Controllability of linear systems, local controllability of nonlinear systems.
3. Orbit theorem, Rashevsky-Chow, Frobenius, Krener theorems.
4. Pontryagin maximum principle on manifolds and Lie groups.
5. Sub-Riemannian geometry on Lie groups.
6. Applications in mechanics, robotics, vision.

Literature 1

Primary sources:

1. A.A. Agrachev, Yu.L. Sachkov, *Control theory from the geometric viewpoint*, Berlin Heidelberg New York Tokyo. Springer-Verlag. 2004.
Russian translation: A.A. Аграчев, Ю. Л. Сачков, *Геометрическая теория управления*, М.: Физматлит, 2005.
2. Сачков Ю.Л. *Введение в геометрическую теорию управления*, М.: URSS, 2021.
English translation: Yu.L. Sachkov, *Introduction to geometric control*, Springer, 2022.

Literature 2

Secondary sources:

1. V. Jurdjevic, *Geometric Control Theory*, Cambridge University Press, 1997.
2. R. Montgomery, *A tour of subriemannnnian geometries, their geodesics and applications*, Amer. Math. Soc., 2002
3. A. A. Аграчев, Некоторые вопросы субримановой геометрии, *УМН*, 71:6(432) (2016), 3–36
English translation: A. A. Agrachev, Topics in sub-Riemannian geometry, *Russian Math. Surveys*, 71:6 (2016), 989–1019
4. A. Agrachev, D. Barilari, U. Boscain, *A Comprehensive Introduction to sub-Riemannian Geometry from Hamiltonian viewpoint*, Cambridge Studies in Advanced Mathematics, Cambridge Univ. Press, 2019

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Plan of lecture

1. Examples of optimal control problems
2. Statements of the main problems of this course:
 - 2.1 controllability problem,
 - 2.2 optimal control problem.
3. Smooth manifolds and vector fields.

Examples of optimal control problems:

1. Stopping a train

Given:

- material point of mass $m > 0$ with coordinate $x \in \mathbb{R}$
- force F bounded by the absolute value by $F_{\max} > 0$
- initial position x_0 and initial velocity $\dot{x}_0$ of the material point

Find:

- force F that steers the point to the origin with zero velocity, for a minimal time.

$$\begin{aligned}\dot{x}_1 &= x_2, & (x_1, x_2) &\in \mathbb{R}^2, \\ \dot{x}_2 &= u, & |u| &\leq 1, \\ (x_1, x_2)(0) &= (x_0, \dot{x}_0), & (x_1, x_2)(t_1) &= (0, 0), \\ t_1 &\rightarrow \min.\end{aligned}$$

2. Control of linear oscillator

Given:

- pendulum that performs small oscillations under the action of a force bounded by the absolute value

Find:

- force that steers the pendulum from an arbitrary position and velocity to the stable equilibrium for a minimum time.

$$\begin{aligned}\dot{x}_1 &= x_2, & x &= (x_1, x_2) \in \mathbb{R}^2, \\ \dot{x}_2 &= -x_1 + u, & |u| &\leq 1, \\ x(0) &= x^0, & x(t_1) &= 0, \\ t_1 &\rightarrow \min.\end{aligned}$$

3. The Markov–Dubins car

Given:

- model of a car given by a unit vector attached at a point $(x, y) \in \mathbb{R}^2$, with orientation $\theta \in S^1$
- The car moves forward with the unit velocity and can simultaneously rotate with an angular velocity $|\dot{\theta}| \leq 1$
- an initial and a terminal state of the car

Find:

- angular velocity in such a way that the time of motion is as minimum as possible.

$$\dot{x} = \cos \theta, \quad q = (x, y, \theta) \in \mathbb{R}_{x,y}^2 \times S_\theta^1 = M,$$

$$\dot{y} = \sin \theta, \quad |u| \leq 1,$$

$$\dot{\theta} = u,$$

$$q(0) = q_0, \quad q(t_1) = q_1,$$

$$t_1 \rightarrow \min .$$

4. The sub-Riemannian problem on the group of motions of the plane

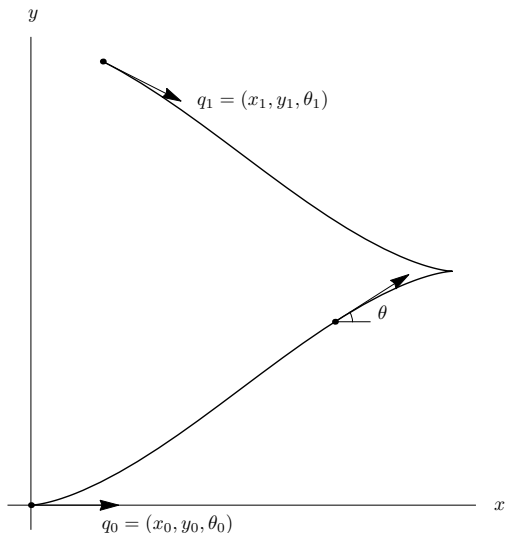
Given:

- model of a car in the plane that can move forward or backward with an arbitrary linear velocity and simultaneously rotate with an arbitrary angular velocity
- state of the car is given by its position in the plane and orientation angle
- an initial and a terminal state of the car

Find:

- motion of the car from a given initial state to a given terminal state, so that the length of the path in the space of positions and orientations is as minimum as possible.

4. The sub-Riemannian problem on the group of motions of the plane



$$\dot{x} = u \cos \theta, \quad q = (x, y, \theta) \in \mathbb{R}^2 \times S^1,$$

$$\dot{y} = u \sin \theta, \quad (u, v) \in \mathbb{R}^2,$$

$$\dot{\theta} = v,$$

$$q(0) = q_0, \quad q(t_1) = q_1,$$

$$I = \int_0^{t_1} \sqrt{u^2 + v^2} dt \rightarrow \min.$$

5. Euler elasticae

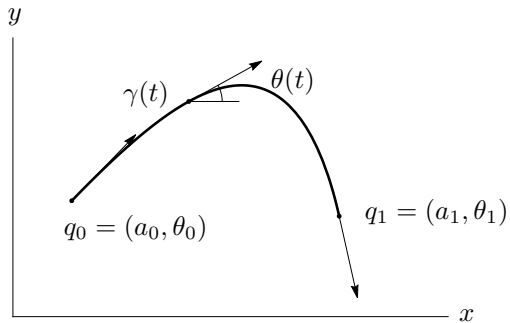
Given:

- uniform elastic rod of length l in the plane
- the rod has fixed endpoints and tangents at endpoints

Find:

- the profile of the rod.

5. Euler elasticae



$$\dot{x} = \cos \theta, \quad q = (x, y, \theta) \in \mathbb{R}^2 \times S^1,$$

$$\dot{y} = \sin \theta, \quad u \in \mathbb{R},$$

$$\dot{\theta} = u,$$

$$q(0) = q_0, \quad q(t_1) = q_1,$$

$t_1 = l$ is the length of the rod,

$$J = \frac{1}{2} \int_0^{t_1} u^2 dt \rightarrow \min.$$

6. The plate-ball problem

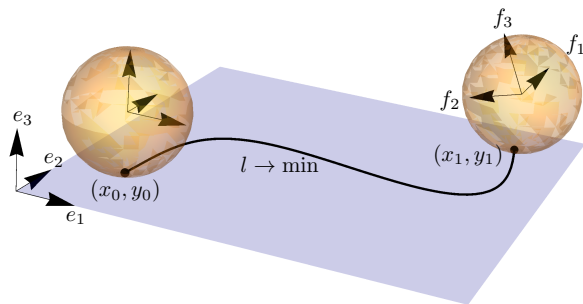
Given:

- uniform sphere roll without slipping or twisting on a horizontal plane
- imagine: the sphere rolls between two horizontal planes, a fixed lower one and a moving upper one
- absence of slipping: the contact point of the sphere with the plane has zero instantaneous velocity
- absence of twisting means that the angular velocity vector of the sphere is horizontal
- admissible motions are obtained by horizontal motions of the upper plane
- initial and terminal states of the sphere.

Find:

- roll the sphere so that the length of the curve in the plane traced by the contact point was the minimum possible.

6. The plate-ball problem



$$\dot{x} = u, \quad \dot{y} = v, \quad (u, v) \in \mathbb{R}^2,$$

$$\dot{R} = R \begin{pmatrix} 0 & 0 & -u \\ 0 & 0 & -v \\ u & v & 0 \end{pmatrix},$$

$$q = (x, y, R) \in \mathbb{R}^2 \times \text{SO}(3),$$

$$q(0) = q_0, \quad q(t_1) = q_1,$$

$$l = \int_0^{t_1} \sqrt{u^2 + v^2} dt \rightarrow \min.$$

7. Anthropomorphic curve reconstruction

Given:

- greyscale image as a set of isophotes (level lines of brightness)
- image corrupted in some domain.

Find:

- anthropomorphic reconstruction of the image.

7. Anthropomorphic curve reconstruction

- D. Hubel and T. Wiesel (1981 Nobel Prize): a human brain stores curves not as sequences of planar points (x_i, y_i) , but as sequences of positions and orientations (x_i, y_i, θ_i)
- model of the primary visual cortex V1 of the human brain by J. Petitot, G. Citti and A. Sarti: corrupted curves of images are reconstructed according to a variational principle
- human brain lifts images $(x(t), y(t))$ from the plane to the space of positions and orientations $(x(t), y(t), \theta(t))$.

$$\dot{x} = u \cos \theta, \quad \dot{y} = u \sin \theta, \quad \dot{\theta} = v,$$

$$J = \int_0^{t_1} (u^2 + v^2) dt \rightarrow \min \quad \Leftrightarrow \quad I = \int_0^{t_1} \sqrt{u^2 + v^2} dt \rightarrow \min,$$

- Optimal trajectories for the sub-Riemannian problem on the group of motions of the plane solve the problem of anthropomorphic curve reconstruction!

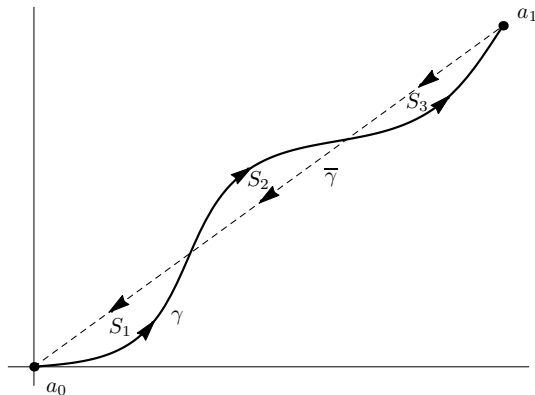
8. Dido's problem

Given:

- points $a_0, a_1 \in \mathbb{R}^2$
- Lipschitzian curve $\bar{\gamma} \subset \mathbb{R}^2$ connecting a_1 with a_0
- number $S \in \mathbb{R}$.

Find:

- the shortest Lipschitzian curve $\gamma \subset \mathbb{R}^2$ connecting a_0 with a_1 for which the closed curve $\gamma \cup \bar{\gamma}$ bounds a domain in $\mathbb{R}^2$ of the algebraic area S .



8. Dido's problem

- coordinates x, y in the plane $\mathbb{R}^2$ with the origin a_0 . Then $a_0 = (0, 0)$, $a_1 = (x_1, y_1)$, $\gamma(t) = (x(t), y(t))$, $t \in [0, t_1]$, $\bar{\gamma}(t) = (\bar{x}(t), \bar{y}(t))$, $t \in [0, \bar{t}_1]$.
- closed curve $\hat{\gamma} = \gamma \cup \bar{\gamma}$ and a domain bounded by it: $D \subset \mathbb{R}^2$, $\partial D = \hat{\gamma}$

$$S(D) = \frac{1}{2} \oint_{\hat{\gamma}} x dy - y dx = \frac{1}{2} \int_0^{t_1} (x\dot{y} - y\dot{x}) dt - \bar{I},$$

$$\dot{x}(t) =: u_1(t), \quad \dot{y}(t) =: u_2(t), \quad \dot{z}(t) = \frac{1}{2}(xu_2 - yu_1).$$

$$\dot{q} = u_1 X_1(q) + u_2 X_2(q), \quad u = (u_1, u_2) \in \mathbb{R}^2, \quad q = (x, y, z) \in \mathbb{R}^3,$$

$$X_1 = \frac{\partial}{\partial x} - \frac{y}{2} \frac{\partial}{\partial z}, \quad X_2 = \frac{\partial}{\partial y} + \frac{x}{2} \frac{\partial}{\partial z},$$

$$q(0) = q_0 = (0, 0, 0), \quad q(t_1) = q_1 = (x_1, y_1, z_1),$$

$$I(\gamma) = \int_0^{t_1} \sqrt{\dot{x}^2 + \dot{y}^2} dt = \int_0^{t_1} \sqrt{u_1^2 + u_2^2} dt \rightarrow \min.$$

Dynamical systems and control systems

- *smooth dynamical system*, or an *ordinary differential equation*:

$$\dot{q} = f(q), \quad q \in M$$

- deterministic: given an initial condition $q(0) = q_0$ and a time $t > 0$, there exists a unique solution $q(t)$

- *control system*:

$$\dot{q} = f(q, u), \quad q \in M, \quad u \in U. \quad (1)$$

- *control* function $u = u(t) \in U \Rightarrow$ a nonautonomous ODE

$$\dot{q} = f(q, u(t)). \quad (2)$$

- Together with an initial condition $q(0) = q_0$, ODE (2) determines a unique solution — a *trajectory* $q_u(t)$.
- Regularity assumptions for controls $u(\cdot)$: piecewise constant, piecewise continuous, L^∞ , L^1 , ...

Attainable sets

- *Attainable set* of control system (1) from a point q_0 for arbitrary times:

$$\mathcal{A}_{q_0} = \{q_u(t) \mid q_u(0) = q_0, \quad u \in L^\infty([0, t], U), \quad t \geq 0\}.$$

- attainable set from the point q_0 for a time $t_1 \geq 0$:

$$\mathcal{A}_{q_0}(t_1) = \{q_u(t_1) \mid q_u(0) = q_0, \quad u \in L^\infty([0, t_1], U)\},$$

- attainable set from the point q_0 for times not greater than $t_1 \geq 0$:

$$\mathcal{A}_{q_0}(\leq t_1) = \bigcup_{t=0}^{t_1} \mathcal{A}_{q_0}(t).$$

Controllability problem

A control system (1) is called:

- *globally (completely) controllable* if $\mathcal{A}_{q_0} = M$ for any $q_0 \in M$
 - *globally controllable from a point* $q_0 \in M$ if $\mathcal{A}_{q_0} = M$
 - *locally controllable at* q_0 if $q_0 \in \text{int } \mathcal{A}_{q_0}$
 - *small time locally controllable (STLC) at* q_0 if $q_0 \in \text{int } \mathcal{A}_{q_0}(\leq t_1)$ for any $t_1 > 0$
-
- Local controllability problem: necessary conditions and sufficient conditions of STLC for arbitrary dimension of the state space M , but local controllability tests are available only for the case $\dim M = 2$.
 - Global controllability problem: global controllability conditions only for very symmetric systems (linear systems, left-invariant systems on Lie groups).

Optimal control problem

- Let $q_1 \in \mathcal{A}_{q_0}(t_1)$. Then typically q_0, q_1 are connected by continuum of trajectories
- *Cost functional* to be minimized:

$$J = \int_0^{t_1} \varphi(q, u) dt.$$

- *Optimal control problem:*

$$\dot{q} = f(q, u), \quad q \in M, \quad u \in U,$$

$$q(0) = q_0, \quad q(t_1) = q_1,$$

$$J = \int_0^{t_1} \varphi(q, u) dt \rightarrow \min .$$

- Other important mathematical control problems: equivalence, stabilization, observability, etc., which we do not touch upon.

Smooth manifolds

A smooth k -dimensional *submanifold* $M \subset \mathbb{R}^n$ is usually defined by one of the following equivalences:

(a) implicitly by a system of regular equations:

$$\begin{aligned} f_1(x) = \cdots = f_{n-k}(x) &= 0, & x \in \mathbb{R}^n, \\ \text{rank} \left(\frac{\partial f_1}{\partial x}, \dots, \frac{\partial f_{n-k}}{\partial x} \right) &= n - k, \end{aligned}$$

(b) or by a regular parametrization:

$$\begin{aligned} x &= \Phi(y), & y \in \mathbb{R}^k, & \quad x \in \mathbb{R}^n, \\ \text{rank} \frac{\partial \Phi}{\partial y} &= k. \end{aligned}$$

An abstract smooth *manifold* M (not embedded into $\mathbb{R}^n$) is defined via a system of charts (local coordinates) that mutually agree.

Tangent vectors and spaces

A mapping between smooth manifolds is called *smooth* if it is smooth (of class C^∞) in local coordinates.

The *tangent space* to a smooth submanifold $M \subset \mathbb{R}^n$ at a point $x \in M$ is defined as follows for the two definitions above of a submanifold:

(a) $T_x M = \text{Ker } \frac{\partial f}{\partial x}(x),$

(b) $T_x M = \text{Im } \frac{\partial \Phi}{\partial y}(y), \quad x = \Phi(y).$

Given a smooth mapping $F : M \rightarrow N$ between smooth manifolds, for any $q \in M$ the *differential* $F_{*q} : T_q M \rightarrow T_{F(q)} N$ is defined as follows:

$$F_{*q} v = \left. \frac{d}{dt} \right|_{t=0} F(\gamma(t)),$$

where $\gamma : (-\varepsilon, \varepsilon) \rightarrow M$ is a smooth curve such that $\gamma(0) = q$, $\dot{\gamma}(0) = v$.

Smooth vector fields and their commutativity

- A smooth **vector field** on a manifold M is a smooth mapping $M \ni q \mapsto V(q) \in T_q M$. Notation: $V \in \text{Vec}(M)$.
- A **trajectory of a vector field** V through a point $q_0 \in M$ is a solution to the Cauchy problem $\dot{q}(t) = V(q(t))$, $q(0) = q_0$.
- Suppose that a trajectory $q(t)$ exists for all times $t \in \mathbb{R}$, then we denote $e^{tV}(q_0) := q(t)$. The one-parameter group of diffeomorphisms $e^{tV}: M \rightarrow M$ is the **flow** of the vector field V .
- We say that vector fields V and W **commute** if their flows commute:

$$e^{tV} \circ e^{sW} = e^{sW} \circ e^{tV}, \quad t, s \in \mathbb{R}.$$

- In the general case vector fields V and W do not commute and the curve

$$\varphi(t) = e^{-tW} \circ e^{-tV} \circ e^{tW} \circ e^{tV}(q_0)$$

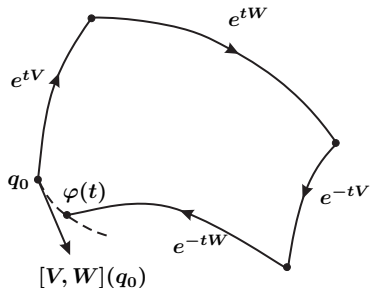
satisfies the inequality $\varphi(t) \neq q_0$, $t \in \mathbb{R}$.

- The leading nontrivial term of the Taylor expansion of $\varphi(t)$, $t \rightarrow 0$, is taken as the measure of noncommutativity of vector fields V and W .

Lie brackets of vector fields

- The *commutator* (*Lie bracket*) of the vector fields V, W at the point q_0 is defined as $[V, W](q_0) := \frac{1}{2}\ddot{\varphi}(0)$, so that

$$\varphi(t) = q_0 + t^2[V, W](q_0) + o(t^2), \quad t \rightarrow 0.$$



- In local coordinates $[V, W] = \frac{\partial W}{\partial x} V - \frac{\partial V}{\partial x} W$.

Exercises 1

1. Describe the attainable sets $\mathcal{A}_{q_0}$ for examples 1–5, 8. Which of these systems are controllable?
2. Describe in example 6:

$$\begin{aligned}\text{Lie}_q(X_1, X_2) \\ = \text{span}(X_1(q), X_2(q), [X_1, X_2](q), [X_1, [X_1, X_2]](q), [X_2, [X_1, X_2]](q), \dots),\end{aligned}$$

where X_1 and X_2 are the vector fields in the right-hand side of system in slide 14:

$$\dot{q} = u_1 X_1 + u_2 X_2, \quad q \in \mathbb{R}^2 \times \text{SO}(3).$$

3. When a second-order curve $\{(x_1, x_2) \in \mathbb{R}^2 \mid \sum_{0 \leq i_1 + i_2 \leq 2} c_{i_1 i_2} x_1^{i_1} x_2^{i_2} = 0\}$ is a smooth manifold? Compute its dimension.

Exercises 2

4. Show that the two-dimensional sphere S^2 and the group $SO(3)$ of rotations of the 3-space are smooth manifolds. Compute their tangent spaces.
5. Prove in example 7:

$$I = \int_0^{t_1} \sqrt{u_1^2 + u_2^2} dt \rightarrow \min \quad \Leftrightarrow \quad J = \int_0^{t_1} (u_1^2 + u_2^2) dt \rightarrow \min$$

for a fixed terminal time t_1 .

6. Prove the formula $[V, W] = \frac{\partial W}{\partial x} V - \frac{\partial V}{\partial x} W$.