

**MSC:** 93B03**DOI:** 10.21538/0134-4889-2018-24-1-63-75

**ON THE GEOMETRY OF REACHABLE SETS FOR CONTROL SYSTEMS  
WITH ISOPERIMETRIC CONSTRAINTS**

M. I. Gusev, I. V. Zykova

A nonlinear control system linear in control variables is considered. The control and the trajectory are subject to a system of isoperimetric constraints in the form of inequalities for integral functionals. We describe the boundary of the reachable set of the system at a given time and show that an admissible control taking the system to the boundary of the admissible set is a weakly efficient solution of a certain optimal control problem with a vector criterion if the linearized system is completely controllable. The components of the criterion are integral functionals that specify isoperimetric constraints. The stated result generalizes the authors' earlier results to the case of several consistent integral constraints. The proof is based on the Graves theorem on covering mappings and on the properties of the derivative of the "input-output" mapping and of the constraints. The result remains valid if the initial state of the system is not fixed but belongs to a given set. The problem is reduced to a control problem with a scalar criterion depending on parameters. The Chebyshev convolution of integral functionals is chosen as the scalar criterion. Necessary conditions are obtained for the optimality of controls taking the system to the boundary of the reachable set in the form of Pontryagin's maximum principle.

Keywords: control system, isoperimetric constraints, reachable set, maximum principle.

**REFERENCES**

1. Neznakhin A.A., Ushakov V.N. A grid method for the approximate construction of the viability kernel for a differential inclusion. *Comput. Math. Math. Phys.*, 2001, vol. 41, no. 6, pp. 846–859.
2. Patsko V.S., Pyatko S.G., Fedotov A.A. Three-dimensional reachability set for a nonlinear control system. *J. Comput. Syst. Sci. Int.*, 2003, vol. 42, no. 3, pp. 320–328.
3. Kurzhanski A.B., Valyi I. *Ellipsoidal calculus for estimation and control*. Basel, Birkhäuser, 1997, 321 p. ISBN: 978-0-8176-3699-9 .
4. Kostousova E.K. External and internal paralleltopic estimates for attainability sets. *Vychisl. Tekhnol.*, 1998, vol. 3, no. 2, pp. 11–20 (in Russian).
5. Filippova T.F. Estimates of reachable sets of impulsive control problems with special nonlinearity. *AIP Conference Proc.*, 2016, vol. 1773, pp. 1–10. doi: 10.1063/1.4964998 .
6. Chentsov A.G. Asymptotic attainability with perturbation of integral constraints in an abstract control problem. *Russian Math. (Iz. VUZ)*, 1995, vol. 39, part I: no. 3, pp. 60–71, part II: no. 2, pp. 57–68.
7. Chentsov A.G. *Asymptotic attainability*. Dordrecht, Boston: Kluwer Acad. Publ., 1997, 322 p. doi: 10.1007/978-94-017-0805-0 .
8. Polyak B.T. Convexity of the reachable set of nonlinear systems under  $L_2$  bounded controls. *Dynamics of Continuous, Discrete and Impulsive Systems Series A: Mathematical Analysis*, 2004, vol. 11, no. 2-3, pp. 255–267.
9. Guseinov K.G., Ozer O., Akyar E., Ushakov V.N. The approximation of reachable sets of control systems with integral constraint on controls. *Nonlinear Diff. Eq. and Appl.*, 2007, vol. 14, no. 1-2, pp. 57–73. doi: 10.1007/s00030-006-4036-6 .
10. Gusev M.I., Zykova I.V. On extremal properties of boundary points of reachable sets for a system with integrally constrained control. *IFAC-PapersOnLine*, 2017, vol. 50, no. 1, pp. 4082–4087. doi: 10.1016/j.ifacol.2017.08.792 .
11. Gusev M.I. An algorithm for computing boundary points of reachable sets of control systems under integral constraints. *Ural Math. J.*, 2017, vol. 3, no. 1, pp. 44–51. doi: 10.15826/umj.2017.1.003 .

12. Baier R., Gerdts M., Xausa I. Approximation of reachable sets using optimal control algorithms. *Numerical Algebra, Control and Optimization*, 2013, vol. 3, no. 3, pp. 519–548.  
doi: 10.3934/naco.2013.3.519.
13. Vdovin S.A., Taras'ev A.M., Ushakov V.N. Construction of an attainability set for the Brockett integrator. *J. Appl. Math. Mech.*, 2004, vol. 68, no. 5, pp. 631–646.  
doi: 10.1016/j.jappmathmech.2004.09.001 .
14. Gornov A.Yu. *Vychislitel'nye tekhnologii resheniya zadach optimal'nogo upravleniya*. [The computational technologies for solving optimal control problems]. Novosibirsk, Nauka Publ., 2009, 278 p.  
ISBN: 978-5-02-023284-6 .
15. Podinovskii V.V., Nogin V.D. *Pareto-optimal'nye resheniya mnogokriterial'nykh zadach*. [Pareto optimal solutions of multicriteria problems]. Moscow, Nauka Publ., 1982, 256 p.  
ISBN (2nd ed.): 978-5-9221-0812-6 .
16. Dontchev A.L. The Graves theorem revisited. *J. Convex Anal.*, 1996, vol. 3, no. 1, pp. 45–53.
17. Dmitruk A.V., Milyutin A.A., Osmolovskii N.P. Lyusternik's theorem and the theory of extrema. *Russian Math. Surveys*, 1980, vol. 35, no. 6, pp. 11–51. doi: 10.1070/RM1980v03n06ABEH001973 .
18. Steuer R.E. *Multiple criteria optimization: theory, computation, and application*. N Y, Wiley, 1986, 546 p. ISBN: 0471859702 . Translated to Russian under the title *Mnogokriterial'naya optimizatsiya. Teoriya, vychisleniya i prilozheniya*. M.: Radio i svjaz' Publ., 1992. 504 p.
19. Arutyunov A.V., Magaril-Ilyaev G.G., Tikhomirov V.M. *Printsip maksimuma Pontryagina. Dokazatel'stvo i prilozheniya*. [Pontryagin maximum principle. Proof and applications]. Moscow, Faktorial Press, 2006, 144 p. ISBN: 5886880828 .
20. Karlin S. *Mathematical methods and theory in games, programming, and economics. Vol. I, II*. London, Paris, Pergamon Press. 1959, Vol. I: 433 p. ISBN: 9781483222981 . Vol. II: 386 p. ISBN: 9781483224008 . Translated to Russian under the title *Matematicheskie metody v teorii igr, programmirovani i ekonomike*. Moscow, Mir Publ., 1964, 835 p.
21. Gusev M.I., Zykov I.V. A numerical method for solving linear-quadratic control problems with constraints. *Ural Math. J.*, 2016, vol. 2, no. 2, pp. 108–116. doi: 10.15826/umj.2016.2.009 .

The paper was received by the Editorial Office on October 31, 2017.

*Mikhail Ivanovich Gusev*, Dr. Phys.-Math. Sci., Krasovskii Institute of Mathematics and Mechanics, Ural Branch of the Russian Academy of Sciences, Yekaterinburg, 620990 Russia; Prof., Ural Federal University, Yekaterinburg, 620083 Russia, e-mail: gmi@imm.uran.ru .

*Igor' Vladimirovich Zykov*, doctoral student, Krasovskii Institute of Mathematics and Mechanics, Ural Branch of the Russian Academy of Sciences, Yekaterinburg, 620990 Russia, e-mail: zykoviusu@mail.ru .

Cite this article as:

M. I. Gusev, I. V. Zykov. On the geometry of reachable sets for control systems with isoperimetric constraints, *Trudy Inst. Mat. Mekh. UrO RAN*, 2018, vol. 24, no. 1, pp. 63–75.