

MSC: 49N05, 34A08

DOI: 10.21538/0134-4889-2020-26-1-39-50

CONSTRUCTION OF SOLUTIONS TO CONTROL PROBLEMS FOR FRACTIONAL-ORDER LINEAR SYSTEMS BASED ON APPROXIMATION MODELS

M. I. Gomoyunov, N. Yu. Lukoyanov

We consider an optimal control problem for a dynamical system whose motion is described by a linear differential equation with the Caputo fractional derivative of order $\alpha \in (0, 1)$. The time interval of the control process is fixed and finite. The control actions are subject to geometric constraints. The aim of the control is to minimize a given terminal-integral quality index. In order to construct a solution, we develop the following approach. First, from the considered problem, we turn to an auxiliary optimal control problem for a first-order linear system with lumped delays, which approximates the original system. After that, the auxiliary problem is reduced to an optimal control problem for an ordinary differential system. Based on this, we propose a closed-loop scheme of optimal control of the original system that uses the approximating system as a guide. In this scheme, the control in the approximating system is formed with the help of an optimal positional control strategy from the reduced problem. The effectiveness of the developed approach is illustrated by a problem in which the quality index is the norm of the terminal state of the system.

Keywords: optimal control, linear systems, fractional-order derivatives, approximation, time-delay systems, closed-loop control.

REFERENCES

1. Krasovskii N.N., Subbotin A.I. *Game-theoretical control problems*. New York: Springer, 1988, 517 p. ISBN: 978-1-4612-8318-8. Original Russian text published in Krasovskii N.N., Subbotin A.I. *Pozitsionnye differentsial'nye igry*. Moscow: Nauka Publ., 1974, 456 p.
2. Krasovskii N.N. *Upravlenie dinamicheskoi sistemoi* [Control of a dynamical system]. Moscow: Nauka Publ., 1985, 520 p.
3. Kurzhanski A.B. *Upravlenie i nablyudenie v usloviyakh neopredelennosti* [Control and observation under conditions of uncertainty]. Moscow: Nauka Publ., 1977, 392 p.
4. Osipov Yu.S. On the theory of differential games of systems with aftereffect. *J. Appl. Math. Mech.*, 1971, vol. 35, no. 2, pp. 262–272. doi: 10.1016/0021-8928(71)90032-3.
5. Krasovskii N.N., Kotelnikova A.N. Stochastic guide for a time-delay object in a positional differential game. *Proc. Steklov Inst. Math.*, 2012, vol. 277, suppl. 1, pp. 145–151. doi: 10.1134/S0081543812050148.
6. Gomoyunov M.I. Solution to a zero-sum differential game with fractional dynamics via approximations. *Dyn. Games Appl.*, 2019, pp. 1–27. doi: 10.1007/s13235-019-00320-4.
7. Surkov P.G. Dynamic right-hand side reconstruction problem for a system of fractional differential equations. *Diff. Equat.*, 2019, vol. 55, no. 6, pp. 849–858. doi: 10.1134/S0012266119060120.
8. Gomoyunov M.I. Approximation of fractional order conflict-controlled systems. *Progr. Fract. Differ. Appl.*, 2019, vol. 5, no. 2, pp. 143–155. doi: 10.18576/PFDA/050205.
9. Lukoyanov N.Yu., Reshetova T.N. Problems of conflict control of high dimensionality functional systems. *J. Appl. Math. Mech.*, 1998, vol. 62, no. 4, pp. 545–554. doi: 10.1016/S0021-8928(98)00071-9.
10. Gomoyunov M.I., Lukoyanov N.Yu. Guarantee optimization in functional-differential systems with a control aftereffect. *J. Appl. Math. Mech.*, 2012, vol. 76, no. 4, pp. 369–377. doi: 10.1016/j.jappmathmech.2012.09.002.
11. Idczak D., Walczak S. On a linear-quadratic problem with Caputo derivative. *Opuscula Math.*, 2016, vol. 36, no. 1, pp. 49–68. doi: 10.7494/OpMath.2016.36.1.49.
12. Kamocki R., Majewski M. Fractional linear control systems with Caputo derivative and their optimization. *Optim. Control Appl. Meth.*, 2015, vol. 36, no. 6, pp. 953–967. doi: 10.1002/oca.2150.

13. Kubyshkin V.A., Postnov S.S. Optimal control problem for a linear stationary fractional order system in the form of a problem of moments: Problem setting and a study. *Autom. Remote Control*, 2014, vol. 75, no. 5, pp. 805–817. doi: 10.1134/S0005117914050014.
14. Kaczorek T. Minimum energy control of fractional positive electrical circuits with bounded inputs. *Circuits Syst. Signal Process.*, 2016, vol. 35, no. 6, pp. 1815–1829. doi: 10.1007/s00034-015-0181-7.
15. Matychyn I., Onyshchenko V. Optimal control of linear systems with fractional derivatives. *Fract. Calc. Appl. Anal.*, 2018, vol. 21, no. 1, pp. 134–150. doi: 10.1515/fca-2018-0009.
16. Diethelm K. *The analysis of fractional differential equations*. Berlin: Springer, 2010, 247 p. doi: 10.1007/978-3-642-14574-2.
17. Gomoyunov M.I. Fractional derivatives of convex Lyapunov functions and control problems in fractional order systems. *Fract. Calc. Appl. Anal.*, 2018, vol. 21, no. 5, pp. 1238–1261. doi: 10.1515/fca-2018-0066.
18. Krasovskii N.N. The approximation of a problem of analytic design of controls in a system with time-lag. *J. Appl. Math. Mech.*, 1964, vol. 28, no. 4, pp. 876–885. doi: 10.1016/0021-8928(64)90073-5.
19. Repin Yu.M. On the approximate replacement of systems with lag by ordinary dynamical systems. *J. Appl. Math. Mech.*, 1965, vol. 29, no. 2, pp. 254–264. doi: 10.1016/0021-8928(65)90029-8.
20. Kurzhanski A.B. On the approximation of linear differential equations with lag. *Differ. Uravn.*, 1967, vol. 3, no. 12, pp. 2094–2107 (in Russian).
21. Lukoyanov N.Yu., Plaksin A.R. On approximations of time-delay control systems. *IFAC-PapersOnLine*, 2015, vol. 48, no. 25, pp. 178–182. doi: 10.1016/j.ifacol.2015.11.080.
22. Chávez J.P., Zhang Z., Liu Y. A numerical approach for the bifurcation analysis of nonsmooth delay equations. *Commun. Nonlinear Sci. Numer. Simulat.*, 2020, vol. 83. doi: 10.1016/j.cnsns.2019.105095.
23. Lukoyanov N.Yu., Gomoyunov M.I. Differential games on minmax of the positional quality index. *Dyn. Games Appl.*, 2019, vol. 9, no. 3, pp. 780–799. doi: 10.1007/s13235-018-0281-7.

Received December 25, 2019

Revised January 24, 2020

Accepted January 27, 2020

Funding Agency: This work was supported by RSF (project no. 19-11-00105).

Mikhail Igorevich Gomoyunov, Cand. Sci. (Phys.-Math.), Krasovskii Institute of Mathematics and Mechanics of Ural Branch of the Russian Academy of Sciences, Yekaterinburg, 620108 Russia; Ural Federal University, Yekaterinburg, 620083 Russia, e-mail: m.i.gomoyunov@gmail.com.

Nikolai Yur'evich Lukoyanov, Dr. Phys.-Math. Sci., Corresponding Member of RAS, Krasovskii Institute of Mathematics and Mechanics of Ural Branch of the Russian Academy of Sciences, Yekaterinburg, 620108 Russia; Ural Federal University, Yekaterinburg, 620083 Russia, e-mail: nyul@imm.uran.ru.

Cite this article as: M. I. Gomoyunov, N. Yu. Lukoyanov. Construction of solutions to control problems for fractional-order linear systems based on approximation models, *Trudy Instituta Matematiki i Mekhaniki URO RAN*, 2020, vol. 26, no. 1, pp. 39–50.