

MSC: 93B03

DOI: 10.21538/0134-4889-2020-26-1-89-101

**ASYMPTOTIC BEHAVIOR OF SMALL-TIME REACHABLE SETS  
OF NONLINEAR SYSTEMS WITH ISOPERIMETRIC CONSTRAINTS****M. I. Gusev**

We study the problem of an approximate description of reachable sets over small time intervals for affine-control systems with isoperimetric control constraints. An isoperimetric constraint is understood as an integral constraint of inequality type with the integrand depending on the control parameters and state variables of the system. Previously, a similar problem was considered under the assumption that the integrand depends only on the control parameters and is a positive definite quadratic form in these parameters. In this case, it was shown that, under certain conditions imposed on the controllability Gramian of the linearized system, the reachable set is convex and asymptotically close in shape to an ellipsoid in the state space for a sufficiently small length of the time interval. This ellipsoid is the reachable set of the system linearized along the trajectory corresponding to the null control. In this paper, it is proved that, under a slight strengthening of the conditions imposed on the controllability Gramian, this result remains valid if the integrand defining the isoperimetric constraints has the form of the sum of a positive definite quadratic form in the control parameters and a nonnegative function of the state variables. This asymptotic representation holds, in particular, for a fairly wide class of second-order systems affine in the control under the condition that the linearized system is completely controllable. The proof is based on the results of the theory of strongly convex sets and functions.

Keywords: control system, isoperimetric constraints, reachable set, asymptotics, controllability Gramian.

**REFERENCES**

1. Kurzhanski A.B. *Upravlenie i nablyudenie v usloviyakh neopredelennosti* [Control and observation under the conditions of uncertainty]. Moscow: Nauka Publ., 1977, 392 p.
2. Kurzhanski A.B., Varaiya P. *Dynamics and control of trajectory tubes. Theory and computation*. Basel: Birkhäuser, 2014, 445 p. ISBN: 978-3-319-10277-1.
3. Kurzhanski A.B., Valyi I. *Ellipsoidal calculus for estimation and control*. SCFA. Boston: Birkhäuser, 1997, 321 p. ISBN: 978-0-8176-3699-9.
4. Chernous'ko F.L. *Otsenivanie fazovogo sostoyaniya dinamicheskikh sistem: Metod ellipsoidov* [Estimation of the phase state of dynamical systems: The method of ellipsoids]. Moscow: Nauka Publ., 1988, 320 p. ISBN: 5-02-013899-1.
5. Althoff M., Krogh B.H. Reachability analysis of nonlinear differential-algebraic systems. *IEEE Trans. on Automatic Control*, 2014, vol. 59, no. 2, pp. 371–383. doi: 10.1109/TAC.2013.2285751.
6. Kostousova E.K. External and internal parallelotopic estimates for attainability sets. *Vychisl. Tekhnol.*, 1998, vol. 3, no. 2, pp. 11–20 (in Russian).
7. Lempio F., Veliov V.M. Discrete approximations of differential inclusions. *Mitteilungen der GAMM*, 1998, vol. 21, no. 2, pp. 101–135.
8. 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.
9. Patsko V.S., Pyatko S.G., Fedotov A.A. Three-dimensional reachability set for a nonlinear control system. *J. Computer Systems Sciences International*, 2003, vol. 42, no. 3, pp. 320–328.
10. Baier R., Gerds 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.
11. Guseinov Kh.G., Nazlipinar A.S. Attainable sets of the control system with limited resources. *Trudy Inst. Mat. i Mekh. UrO RAN*, 2010, vol. 16, no. 5, pp. 261–268 (in Russian).

12. Guseinov K.G., Ozer O., Akyar E., Ushakov V.N. The approximation of reachable sets of control systems with integral constraint on controls. *Nonlinear Differential Equations and Applications*, 2007, vol. 14, no. 1-2, pp. 57–73. doi: 10.1007/s00030-006-4036-6.
13. 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: Math. Analysis*, 2004, vol. 11, no. 2-3, pp. 255–267.
14. Reißig G. Convexity of reachable sets of nonlinear ordinary differential equation. *Automation and Remote Control*, 2007, vol. 68, no. 9, pp. 1527–1543. doi: 10.1134/S000511790709007X.
15. Krener A., Schättler H. The structure of small-time reachable sets in low dimensions. *SIAM J. Control Optim.*, 1989, vol. 27, no. 1, pp. 120–147. doi: 10.1137/0327008.
16. Schättler H. Small-time reachable sets and time-optimal feedback control. In: B.S. Mordukhovich, H.J. Sussmann (eds.) *Nonsmooth Analysis and Geometric Methods in Deterministic Optimal Control*, The IMA Volumes in Mathematics and Its Applications, vol. 78, N Y: Springer, 1996, pp. 203–225. doi: 10.1007/978-1-4613-8489-2\_9.
17. Goncharova E., Ovseevich A. Small-time reachable sets of linear systems with integral control constraints: birth of the shape of a reachable set. *J. Optim. Theory Appl.*, 2016, vol. 168, no. 2, pp. 615–624. doi: 10.1007/s10957-015-0754-4.
18. Gusev M.I., Osipov I.O. On convexity of small-time reachable sets of nonlinear control systems. In: M.D. Todorov (eds.) *AMiTaNS'19, AIP Conference Proceedings*, N Y, Melville: American Institute of Physics, 2019, vol. 2164, iss. 1. Paper 060007. doi: 10.1063/1.5130809.
19. Gusev M.I. On Convexity of reachable sets of a nonlinear system under integral constraints. *IFAC-PapersOnLine*, 2018, vol. 51, no. 32, pp. 207–212. doi: 10.1016/j.ifacol.2018.11.382.
20. Gusev M.I. Estimates of the minimal eigenvalue of the controllability Gramian for a system containing a small parameter. In: *Mathematical Optimization Theory and Operations Research*, Proc. Internat. Conf. (MOTOR 2019), Lecture Notes in Computer Science, vol. 11548, 2019, pp. 461–473. doi: 10.1007/978-3-030-22629-9\_32.
21. 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/RM1980v035n06ABEH001973.

Received December 24, 2019

Revised February 7, 2020

Accepted February 10, 2020

*Mikhail Ivanovich Gusev*, Dr. Phys.-Math. Sci., Krasovskii Institute of Mathematics and Mechanics of the Ural Branch of the Russian Academy of Sciences, Yekaterinburg, 620108 Russia; Prof., Ural Federal University, Yekaterinburg, 620083 Russia, e-mail: gmi@imm.uran.ru.

Cite this article as: M.I. Gusev. Asymptotic behavior of small-time reachable sets of nonlinear systems with isoperimetric constraints, *Trudy Instituta Matematiki i Mekhaniki URO RAN*, 2020, vol. 26, no. 1, pp. 89–101.