Vol. 29 No. 1

MSC: 34H05, 34E15 **DOI**: 10.21538/0134-4889-2023-29-1-127-142

ZERO-ORDER ASYMPTOTICS FOR THE SOLUTION OF ONE TYPE OF SINGULARLY PERTURBED LINEAR–QUADRATIC CONTROL PROBLEMS IN THE CRITICAL CASE

G. A. Kurina, N. T. Hoai

G.A. Kurina, N.T. Hoai. Zero-order asymptotics for the solution of one type of singularly perturbed linear-quadratic control problems in the critical case.

We consider a linear-quadratic control problem in which there is the second power of a small parameter at the derivative of the state variable and the first power of the parameter both in the control term of the state equation and at the quadratic form of the control variable in the performance index; moreover, the state equation represents a critical case of singular perturbation theory. A zero-order asymptotic expansion of the solution is constructed using the so-called direct scheme method, in which a postulated asymptotic expansion of the solution is substituted directly into the problem statement and problems for finding the asymptotic terms are stated.

Keywords: linear-quadratic control problem, singular perturbations, critical case, asymptotics of solution.

REFERENCES

- Vasil'eva A.B., Butuzov V.F. Asymptotic expansions of solutions to singularly perturbed equations, Moscow, Nauka Publ., 1973, 272 p. (in Russian).
- Zhang Y., Naidu D.S., Cai C., Zou Y. Singular perturbations and time scales in control theories and applications: an overview 2002–2012. Int. J. Inf. Syst. Sci., 2014, vol. 9, no. 1, pp. 1–36.
- 3. Kurina G.A., Kalashnikova M.A. Singularly perturbed problems with multi-tempo fast variables. Automation and Remote Control, 2022, vol. 83, no. 11, pp. 1679–1723. doi: 10.1134/S0005117922110017
- 4. Butuzov V.F., Nefedov N.N. On a problem in singular perturbation theory. *Differ. Uravn.* 1976, vol. 12, no. 10, pp. 1736–1747 (in Russian).
- 5. Vasil'eva A.B., Butuzov V.F. Singularly perturbed equations in the critical case. Madison: University of Wisconsin-Madison, 1980.
- Kurina G.A., Hoai N.T. Projector approach to the Butuzov–Nefedov algorithm for asymptotic solution of a class of singularly perturbed problems in critical case. *Comput. Math. Math. Phys.*, 2020, vol. 60, no. 12, pp. 2007–2018. doi: 10.1134/S0965542520120076
- Danilin A.R., Zakharov S.V., Kovrizhnykh O.O., Lelikova E.F., Pershin I.V., Khachay O.Yu. The Yekaterinburg heritage of Arlen Mikhailovich Il'in. *Trudy Inst. Math. Mech. UrO RAN*, 2017, vol. 23, no. 2, pp. 42–66 (in Russian). doi: 10.21538/0134-4889-2017-23-2-42-66
- Belokopytov S.V., Dmitriev M.G. Solution of classical optimal control problems with a boundary layer. Autom. Remote Control, 1989, vol. 50, no. 7, pp. 907–917.
- Dmitriev M.G., Kurina G.A. Direct scheme of constructing asymptotics of classical optimal control problems solution. *Program systems: Theoretical foundations and applications*, Moscow: Nauka. Fizmatlit Publ., 1999, pp. 44–55 (in Russian).
- Kurina G., Nguyen T.H. Zero-order asymptotic solution of a class of singularly perturbed linearquadratic problems with weak controls in a critical case. Optim. Control Appl. Meth., 2019, vol. 40, no. 5, pp. 859–879. doi: 10.1002/oca.2514
- Sibuya Y. Some global properties of matrices of functions of one variable. Math. Ann., 1965, vol. 161, pp. 67–77.

- Danilin A.R., Kovrizhnykh O.O. Asymptotics of the optimal time of transferring a linear control system with zero real parts of the eigenvalues of the matrix at the fast variables to an unbounded target set. *Trudy Inst. Math. Mech. UrO RAN*, 2021, vol. 27, no. 1, pp. 48–61 (in Russian). doi: 10.21538/0134-4889-2021-27-1-48-61
- Danilin A.R., Kovrizhnykh O.O. Asymptotics of a solution to a time-optimal control problem with an unbounded target set for a linear system in the critical case. *Trudy Inst. Math. Mech. UrO RAN*, 2022, vol. 28, no. 1, pp. 58–73 (in Russian). doi: 10.21538/0134-4889-2022-28-1-58-73
- 14. Kato T. *Perturbation theory for linear operators*. Berlin, Heidelberg, 1966. Translated to Russian under the title Teoriya vozmushchenii lineinykh operatorov, Moscow, Mir Publ., 1972, 740 p.
- Elsgolts L.E. Differential equations and the calculus of variations. University Press of the Pacific, 2003, 444 p. ISBN: 978-1410210678. Original Russian text published in El'sgol'ts L.E. Differentsial'nye uravneniya i variatsionnoe ischislenie. Moscow: Nauka Publ., 1965, 424 p.
- 16. Pontryagin L.S., Boltyanskii V.G., Gamkrelidze R.V., Mishchenko E.F. The mathematical theory of optimal processes. NY, London, John Wiley & Sons, 1962, 360 p. Original Russian text published in Pontryagin L.S., Boltyanskii V.G., Gamkrelidze R.V., Mishchenko E.F. Matematicheskaya teoriya optimal'nykh protsessov, Moscow: Fizmatgiz Publ., 1961, 391 p.

Received January 25, 2023 Revised February 15, 2023 Accepted February 20, 2023

Funding Agency: The research of the first author was supported by the Russian Science Foundation (project no. 21-11-00202), and the research of the second author was supported by the Vietnam National Foundation for Science and Technology Development (NAFOSTED) (project no. 101.02-2021.43).

Galina Alekseevna Kurina, Dr. Phys.-Math. Sci., Prof., Voronezh State University, Voronezh, 394018 Russia; Federal Research Center "Informatics and Control", Russian Academy of Sciences, Moscow, 119333 Russia, e-mail: kurina@math.vsu.ru.

Nguyen Thi Hoai, PhD. Phys.-Math., VNU, University of Science, Hanoi, Vietnam, e-mail: nguyenthihoai@hus.edu.vn.

Cite this article as: G. A. Kurina, N. T. Hoai. Zero-order asymptotics for the solution of one type of singularly perturbed linear-quadratic control problems in the critical case, *Trudy Instituta Matematiki i Mekhaniki UrO RAN*, 2023, vol. 29, no. 1, pp. 127–142.