Exercises for Lecture Course on Numerical Optimal Control (NOC)
Albert-Ludwigs-Universität Freiburg – Summer Term 2020

Exercise 8: Continuous-Time Optimal Control

If you wish to receive feedback, please hand in before July 17, 2020, by sending as email to florian.messerer@imtek.de (voluntary)

Prof. Dr. Moritz Diehl, Andrea Zanelli, Dimitris Kouzoupis, Florian Messerer

Consider the following continuous-time optimal control problem:

$$\begin{aligned} \min_{x(t),\,u(t)} \quad & \int_{t=0}^{T} L(x(t),u(t))\mathrm{d}t + E(x(T)) \\ \text{s.t.} \quad & x(0) = \bar{x}_0 \\ & \dot{x}(t) = f(x(t),u(t)), \quad t \in [0,T]. \end{aligned} \tag{1}$$

1. (a) Discretize problem (1) using the explicit Euler integrator with step-size h over N intervals. Write on paper the obtained discrete-time optimal control problem.

$$\begin{aligned} \min_{x,\,u} \quad & h\sum_{i=0}^{N-1} L(x_i,u_i) + E(x_N) \\ \text{s.t.} \quad & x_0 = \bar{x}_0 \\ & x_{i+1} = x_i + hf(x_i,u_i), \;\; i = 0, ..., N-1 \end{aligned}$$

   (b) Write the first-order optimality conditions for the discretized problem obtained in (a). Use the Hamiltonian function defined as

$$H(x,u,\lambda) := L(x,u) + \lambda^T f(x,u) \tag{2}$$

   to simplify these conditions.

$$\begin{aligned} r_{E_0} &:= \bar{x}_0 - x_0 && = 0 \\ r_{Sx_0} &:= h\nabla_{x_0} H(x_0,u_0,\lambda_1) - \lambda_0 + \lambda_1 && = 0 \\ r_{Su_0} &:= h\nabla_{u_0} H(x_0,u_0,\lambda_1) && = 0 \\ r_{E_1} &:= x_0 + hf(x_0,u_0) - x_1 && = 0 \\ r_{Sx_1} &:= h\nabla_{x_1} H(x_1,u_1,\lambda_2) - \lambda_1 + \lambda_2 && = 0 \\ r_{Su_1} &:= h\nabla_{u_1} H(x_1,u_1,\lambda_2) && = 0 \\ \vdots \;\; &:= \;\; \vdots && = \vdots \\ r_{E_N} &:= x_{N-1} + hf(x_{N-1},u_{N-1}) - x_N && = 0 \\ r_{Sx_N} &:= \nabla_{x_N} E(x_N) - \lambda_N && = 0 \end{aligned}$$

   (c) Now let $N \to \infty$ and $h \to 0$. What type of problem do the conditions derived in (b) converge to?

$$\begin{aligned} x(0) &= \bar{x}_0 \\ \dot{\lambda} &= -\nabla_x H(x,u,\lambda) \\ \dot{x} &= f(x,u) \\ 0 &= \nabla_u H(x,u,\lambda) \\ \lambda(T) &= \nabla_x E(x(T)) \end{aligned}$$

(d) Fix $N = 2$ and apply the Newton method to the first-order optimality conditions for the discretized optimal control obtained in (b). Derive the form of the linear systems associated with the Newton steps. Order the variables as $z = (\lambda_0, x_0, u_0, \lambda_1, x_1, u_1, \lambda_2, x_2)$ and the KKT conditions accordingly as $\nabla_z \mathcal{L}(w) = 0$, where $\mathcal{L}(z)$ is the Lagrangian of the NLP.

For notational simplicity we suggest you use the abbreviations $Q_k := h\nabla_x^2 H(x_k, u_k, \lambda_k)$, $R_k := h\nabla_u^2 H(x_k, u_k, \lambda_k)$, $S_k := h\nabla_{ux}^2 H(x_k, u_k, \lambda_k)$, $A_k := I + h\nabla_x f(x_k, u_k)^\top$, $B_k := h\nabla_u f(x_k, u_k)^\top$ for $k \in \{0, \dots, N-1\}$ and $Q_N := \nabla_x^2 E(x_N)$

$$
\begin{bmatrix}
 & -I & & & & & & \\
-I & Q_0 & S_0^T & A_0^T & & & & \\
 & S_0 & R_0 & B_0^T & & & & \\
 & A_0 & B_0 & & -I & & & \\
 & & & -I & Q_1 & S_1^T & A_1^T & \\
 & & & & S_1 & R_1 & B_1^T & \\
 & & & & A_1 & B_1 & & -I \\
 & & & & & & -I & Q_2
\end{bmatrix}
\begin{bmatrix} \lambda_0 \\ x_0 \\ u_0 \\ \lambda_1 \\ x_1 \\ u_1 \\ \lambda_2 \\ x_2 \end{bmatrix}
= -
\begin{bmatrix} r_{E_0} \\ r_{Sx_0} \\ r_{Su_0} \\ r_{E_1} \\ r_{Sx_1} \\ r_{Su_1} \\ r_{E_2} \\ r_{Sx_2} \end{bmatrix}
$$

(e) **[Bonus]** The linear systems associated with the Newton steps in (d) can be solved exploiting the Riccati Difference Equation (equation 8.5 in the course's script). Derive this equation.

Consider the last block coupling stage 1 and 2:

$$
\begin{bmatrix}
Q_1 & S_1^T & A_1^T & \\
S_1 & R_1 & B_1^T & \\
A_1 & B_1 & & -I \\
 & & -I & Q_2
\end{bmatrix}
\begin{bmatrix} x_1 \\ u_1 \\ \lambda_2 \\ x_2 \end{bmatrix}
= -
\begin{bmatrix} r_{Sx_1} \\ r_{Su_1} \\ r_{E_2} \\ r_{Sx_2} \end{bmatrix}.
$$

Assuming that Q_2 is invertible, we can eliminate x_2, in order to obtain the following reduced system:

$$
\begin{bmatrix}
Q_1 & S_1^T & A_1^T \\
S_1 & R_1 & B_1^T \\
A_1 & B_1 & -Q_2^{-1}
\end{bmatrix}
\begin{bmatrix} x_1 \\ u_1 \\ \lambda_2 \end{bmatrix}
= -
\begin{bmatrix} r_{Sx_1} \\ r_{Su_1} \\ r_{E_2} + Q_2^{-1} r_{S_{x_2}} \end{bmatrix}.,
$$

where the fact that $x_2 = Q_2^{-1}(\lambda_2 - r_{S_{x_2}})$ has been used. We can further reduce the system by eliminating λ_2:

$$
\lambda_2 = Q_2 \left([A_1 \, B_1] \begin{bmatrix} x_1 \\ u_1 \end{bmatrix} + \tilde{r}_{E_2} \right),
$$

where $\tilde{r}_{E_2} := r_{E_2} + Q_2^{-1} r_{S_{x_2}}$, obtaining the system

$$
\begin{bmatrix}
Q_1 + A_1^T Q_2 A_1 & S_1^T + A_1^T Q_2 B_1 \\
S_1 + B_1^T Q_2 A_1 & R_1 + B_1^T Q_2 B_1
\end{bmatrix}
\begin{bmatrix} x_1 \\ u_1 \end{bmatrix}
= -
\begin{bmatrix} r_{Su_1} + A_1^T Q_2 \tilde{r}_{E_2} \\ r_{Su_1} + B_1^T Q_2 \tilde{r}_{E_2} \end{bmatrix}.
$$

Finally, eliminating u_1 using a Schur complement, the block associated with stages 0 and 1 takes the form

$$
\begin{bmatrix}
Q_0 & S_0^T & A_0^T & \\
S_0 & R_0 & B_0^T & \\
A_0 & B_0 & & -I \\
 & & -I & P_1
\end{bmatrix}
\begin{bmatrix} x_0 \\ u_0 \\ \lambda_1 \\ x_1 \end{bmatrix}
= -
\begin{bmatrix} r_{Sx_0} \\ r_{Su_0} \\ r_{E_1} \\ \tilde{r}_{Sx_1} \end{bmatrix},
$$

where

$$
P_1 := Q_1 + A_1^T Q_2 A_1 - (S_1^T + A_1^T Q_2 B_1)(R_1 + B_1^T Q_2 B_1)^{-1}(S_1 + B_1^T Q_2 A_1).
$$

Noting that the structure of (1e) is the same in (1e), a recursion can be defined that can be used to progressively reduce the system for an arbitrary number of stages N:

$$P_k := Q_k + A_k^T P_{k+1} A_k - (S_k^T + A_k^T P_{k+1} B_k)(R_k + B_k^T P_{k+1} B_k)^{-1}(S_k + B_k^T P_{k+1} A_k).$$

(f) **[Bonus]** What kind of matrix ODE does the difference equation derived in (e) converge to for $N \to \infty$ and $h \to 0$?

Hint: if you have not solved the bonus point (e) you can refer to equation 8.5 from the course's script.

The difference equation has the form

$$\begin{aligned} P_k := \ & hQ_c + (I + hA_c)^T P_{k+1}(I + hA_c) - \\ & (hS_c^T + (I + hA_c)^T P_{k+1} hB_c)(hR_c + hB_c^T P_{k+1} hB_c)^{-1}(hS_c + hB_c^T P_{k+1}(I + hA_c)). \end{aligned}$$

Expanding and eliminating the terms of order 2 or higher, we obtain

$$\begin{aligned} P_k := \ & hQ_c + P_{k+1} + hA_c^T P_{k+1} + hP_{k+1} A_c - \\ & (hS_c^T + P_{k+1} hB_c)\frac{1}{h}(R_c)^{-1}(hS_c + hB_c^T P_{k+1}). \end{aligned}$$

dividing by h and for $h \to 0$ we obtain:

$$-\dot{P} := \ Q_c + P + A_c^T P + PA_c - (S_c^T + PB_c)R_c^{-1}(S_c + B_c^T P).$$