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# Stabilization with discounted optimal control\*

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**Abstract:** We provide a condition under which infinite horizon discounted optimal control problems can be used in order to obtain stabilizing controls for nonlinear systems. The paper gives a mathematical analysis of the problem as well as an illustration by a numerical example.

**Keywords:** Stabilization, Discounted optimal control, Lyapunov function

## 1 Introduction

Stabilization is one of the central tasks in control engineering. Given a desired equilibrium point, the task consists of designing a control — often in form of a feedback law — which ensures that the desired equilibrium becomes asymptotically stable for the controlled system, i.e., that solutions starting close to the equilibrium remain close and that all solutions eventually converge to the equilibrium.

It is well known that optimal control methods can be used for the design of asymptotically stabilizing controls by choosing the objective in such a way that it penalizes states away from the desired equilibrium. This approach is appealing since optimal control problems often allow for analytical or numerical solution techniques and thus provide a constructive approach to the stabilization problem. For linear systems, the classical (infinite horizon) linear quadratic regulator, going back to [16] (see also, e.g., the textbooks [1, Chapter 3] or [20, Section 8.2]), is one example for this approach. Here, the optimal control can be obtained from the solution of the algebraic Riccati-equation.

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In this paper, we consider this problem for general nonlinear systems. The nonlinear generalization of the infinite horizon linear quadratic problem — i.e., the infinite horizon undiscounted optimal control problem — can still be used in order to theoretically characterize stabilizing controls and related control Lyapunov functions, see, e.g., [19, 4]. However, numerically this problem is very difficult to solve. Direct methods, which can efficiently solve finite horizon nonlinear optimal control problems [2] fail here since infinite horizon problems are still infinite dimensional after a discretization in time. Dynamic programming methods apply only after suitable regularizations [3]. One popular way out of these difficulties is receding horizon or model predictive control (MPC) [17, 12], in which the infinite horizon problem is circumvented by the iterative solution of finite horizon problems.

In the present paper we present another way to circumvent the use of infinite horizon undiscounted optimal control problems by using infinite horizon *discounted* optimal control problems, instead. These problems allow for various types of numerical approximation techniques, see, e.g., [5, 6, 7, 8, 9] and the references therein. The reason for them being easier to solve numerically lies in the fact that while formally defined on an infinite time horizon, due to the discounting everything that happens after a long time contributes only very little to the value of the optimization objective, hence the effective time horizon can be considered as finite. We show that a condition similar to what can be found in the MPC literature can be used in order to establish that the discounted optimal value function is a Lyapunov function, from which asymptotic stability can be concluded.

The paper is organized as follows. After defining the problem and the necessary background in Section 2, the main stability result is formulated and proved in Section 3. To this end we utilize a condition involving a bound on the optimal value function. In Section 4 it is shown how different controllability properties can be used in order to establish this bound. The performance of the resulting controls are illustrated by a numerical example in Section 5 and brief conclusions can be found in Section 6.

## 2 Problem formulation

For discount rate  $C > 0$  we consider the discounted optimal control problem

$$\text{minimize } J(y_0, u(\cdot)) = \int_0^\infty e^{-Ct} g(y(t), u(t)) dt \quad (2.1)$$

with respect to the control functions  $u(\cdot)$ . Here  $y(t)$  is given by the control system

$$\dot{y}(t) = f(y(t), u(t)) \quad (2.2)$$

and the minimization is subject to the initial condition  $y(0) = y_0$  and the control and state constraints  $u(t) \in U \subseteq \mathbb{R}^m$ ,  $y(t) \in Y \subseteq \mathbb{R}^n$ . The map  $f : Y \times U \rightarrow \mathbb{R}^n$  is assumed to be continuous and Lipschitz in  $y$ . With  $\mathcal{U}$  we denote the set of measurable and locally Lebesgue integrable functions with values in  $U$ . We assume that the set  $Y$  is viable, i.e., for any  $y_0 \in Y$  there exists at least one  $u(\cdot) \in \mathcal{U}$  with  $y(t) \in Y$  for all  $t \geq 0$ . Control functions with this property will be called *admissible* and the fact that we impose the state constraints when solving (2.1) implies that the minimization in (2.1) is carried out over the set of admissible control functions, only.

We define the optimal value function of the problem as

$$V(y_0) := \inf_{u(\cdot) \in \mathcal{U} \text{ admissible}} J(y_0, u(\cdot)).$$

Throughout this paper we assume that  $V$  is continuous. For a given initial value, an admissible control  $u^*(\cdot) \in \mathcal{U}$  is called an *optimal control* if  $J(y_0, u^*(\cdot)) = V(y_0)$  holds. While we do not assume the existence of optimal controls in the remainder of this paper, we will point out where its existence simplifies or improves the results.

Our goal is to design the running cost  $g$  in (2.1) in such a way that a desired equilibrium  $\bar{y}$  is asymptotically stable for (approximately) optimal trajectories. Loosely speaking, this means that trajectories starting close to  $\bar{y}$  remain close and eventually converge to  $\bar{y}$ . Formally, “remaining close” means that for each  $\varepsilon > 0$  there is  $\delta > 0$  such that the implication

$$\|y_0 - \bar{y}\| \leq \delta \Rightarrow \|y(t) - \bar{y}\| \leq \varepsilon \text{ for all } t \geq 0$$

holds while convergence is formalized in the usual way as  $\lim_{t \rightarrow \infty} y(t) = \bar{y}$ . Here, we assume that  $\bar{y} \in Y$  is an equilibrium, i.e., that there exists a control value  $\bar{u} \in U$  with  $f(\bar{y}, \bar{u}) = 0$ .

**Remark 2.1:** In the literature, asymptotic stability for controlled systems is often only used for feedback controls  $u(t) = F(y(t))$ . Here we use it in a more general sense also for time dependent control functions which, of course, may be generated by a feedback law.

In order to achieve asymptotic stability, we impose the following structure of  $g$ .

**Assumption 2.2:** Given  $\bar{y} \in Y$ ,  $\bar{u} \in U$ , the running cost  $g : Y \times U \rightarrow \mathbb{R}$  satisfies

- (i)  $g(y, u) > 0$  for  $y \neq \bar{y}$
- (ii)  $g(\bar{y}, \bar{u}) = 0$ .

This assumption states that  $g$  penalizes deviations of the state  $y$  from the desired state  $\bar{y}$  and the hope is that this forces the optimal solution which minimizes the integral over  $g$  to converge to  $\bar{y}$ . A typical simple choice of  $g$  satisfying this assumption is the quadratic penalization

$$g(y, u) = \|y - \bar{y}\|^2 + \lambda \|u - \bar{u}\|^2 \tag{2.3}$$

with  $\lambda \geq 0$ .

It is well known that undiscounted optimal control can be used in order to enforce asymptotic stability of the (approximately) optimally controlled system. Prominent approaches using this fact are the linear quadratic optimal controller or model predictive control (MPC). In the latter, the infinite horizon (undiscounted) optimal control problem is replaced by a sequence of finite horizon optimal control problems. Unless stabilizing terminal constraints or costs are used, this approach is known to work whenever the optimization horizon of the finite horizon problems is sufficiently large, cf. e.g. [15, 10, 18] or [12, Chapter 6]. The idea of using discounted optimal control for stabilization bears some similarities with this finite horizon approach, as in discounted optimal control the far future only contributes very weakly to the value of the functional  $J$  in (2.1), i.e., the effective optimization horizon is also finite.

It thus comes at no surprise that also the conditions we are going to use in order to deduce stability are similar to conditions which can be found in the MPC literature. More precisely, we will use the following assumption on the optimal value function.

**Assumption 2.3:** There exists  $K > C$  such that

$$KV(y) \leq g(y, u) \tag{2.4}$$

holds for all  $y \in Y$ ,  $u \in U$ .

This assumption in fact involves two conditions: inequality (2.4) expresses that the optimal value function can be bounded from above by the running cost. Conditions of this form are used in the MPC literature, e.g., in [21, 14], and also appear implicitly as the consequence of a controllability condition as, e.g., in [11, 13, 18]. As we will see in Section 4, the particular form (2.4) can also be guaranteed by means of different controllability properties, where  $K$  is actually independent of the discount rate  $C$ . This implies that the second condition — the inequality  $K > C$  — is actually a condition on  $C$  requiring that  $C$  must be sufficiently small or, equivalently, that the effective horizon over which we optimize is sufficiently large. This is in perfect accordance with the requirement for a sufficiently large finite optimization horizon in the MPC literature.

### 3 Stability results

In this section we are going to derive the stability results. Before we present the result in its full generality, we briefly explain our key argument under the simplifying assumption that for a given initial value  $y_0 \in Y$  the optimal control  $u^*(\cdot)$  exists. Denoting the optimal trajectory by  $y^*(\cdot)$ , the dynamic programming principle states that for all  $t \geq 0$  we have

$$V(y_0) = \int_0^t e^{-Cs} g(y^*(s), u^*(s)) ds + e^{-Ct} V(y^*(t))$$

implying

$$V(y^*(t)) = e^{Ct} V(y_0) - e^{Ct} \int_0^t e^{-Cs} g(y^*(s), u^*(s)) ds.$$

Since the map  $t \mapsto V(y^*(t))$  is absolutely continuous, we can differentiate it for almost all  $t$  and under Assumption 2.3 we obtain

$$\begin{aligned} \frac{d}{dt} V(y^*(t)) &= C e^{Ct} V(y_0) - C e^{Ct} \int_0^t e^{-Cs} g(y^*(s), u^*(s)) ds - g(y^*(t), u^*(t)) \\ &= C V(y^*(t)) - g(y^*(t), u^*(t)) \leq -(K - C) V(y^*(t)). \end{aligned}$$

Then the Gronwall-Bellman inequality implies

$$V(y^*(t)) \leq e^{-(K-C)t} V(y_0),$$

which tends to 0 as  $t \rightarrow \infty$  and thus — under suitable additional assumptions detailed in Assumption 3.8, below — implies asymptotic stability. In fact, the optimal value function  $V$  is a Lyapunov function of the system.

In general, however, for nonlinear problems one cannot expect that the true optimal control is computable. Often, however, numerical methods may be available which allow us to compute approximately optimal controls in open loop or feedback form. Theorem 3.5 shows that under suitable accuracy requirements, made precise in Assumption 3.4, one can still obtain exponential convergence of  $V(y(t))$  to 0. Afterwards, we will introduce conditions under which the convergence  $V(y(t)) \rightarrow 0$  together with suitable bounds implies asymptotic stability. We will also briefly discuss the case when approximately optimal controls cannot be computed with arbitrary accuracy.

For the proof of Theorem 3.5 we need the following three preparatory lemmas.

**Lemma 3.1:** Let  $u(\cdot)$  be a control satisfying

$$J(y_0, u) \leq V(y_0) + \varepsilon. \quad (3.1)$$

Then for all  $t \geq 0$  the corresponding trajectory  $y(\cdot)$  satisfies

$$V(y_0) \leq \int_0^t e^{-Cs} g(y(s), u(s)) ds + e^{-Ct} V(y(t)) \leq V(y_0) + \varepsilon. \quad (3.2)$$

**Proof:** The optimality principle states

$$V(y_0) = \inf_{u(\cdot)} \left\{ \int_0^t e^{-Cs} g(y(s), u(s)) ds + e^{-Ct} V(y(t)) \right\}.$$

This immediately implies the left inequality in (3.2). On the other hand, we have

$$\begin{aligned} V(y_0) + \varepsilon &\geq J(y_0, u) \\ &= \int_0^t e^{-Cs} g(y(s), u(s)) ds + e^{-Ct} J(y(t), u(t + \cdot)) \\ &\geq \int_0^t e^{-Cs} g(y(s), u(s)) ds + e^{-Ct} V(y(t)) \end{aligned}$$

which shows the right inequality in (3.2).  $\square$

**Lemma 3.2:** Let  $u(\cdot)$  and the corresponding trajectory  $y(\cdot)$  satisfy

$$J(y(\tau), u(\tau + \cdot)) \leq V(y(\tau)) + \varepsilon(\tau) \quad (3.3)$$

for some  $\tau \geq 0$  and a function  $\varepsilon : [0, \infty) \rightarrow \mathbb{R}_{\geq 0}$ . Then for all  $t \geq 0$  the solution  $y(\cdot)$  satisfies

$$V(y(\tau)) \leq \int_0^t e^{-Cs} g(y(\tau + s), u(\tau + s)) ds + e^{-Ct} V(y(\tau + t)) \leq V(y(\tau)) + \varepsilon(\tau). \quad (3.4)$$

**Proof:** Follows immediately from Lemma 3.1 applied with  $y_0 = y(\tau)$ .  $\square$

In particular, inequality (3.4) implies that

$$\zeta_\tau(t) := \int_0^t e^{-Cs} g(y(\tau + s), u(\tau + s)) ds + e^{-Ct} V(y(\tau + t)) - V(y(\tau)) \quad (3.5)$$

defines an absolutely continuous function satisfying  $0 \leq \zeta_\tau(t) \leq \varepsilon(\tau)$  for all  $t \geq 0$ . We also note that the optimal control  $u^*(\cdot)$  and the corresponding optimal trajectory  $y^*(\cdot)$  (provided they exist) satisfy the assumption of Lemma 3.2 for all  $\tau \geq 0$  with  $\varepsilon(\tau) \equiv 0$ .

**Lemma 3.3:** Let Assumption 2.3 hold, let  $\tau \geq 0$ ,  $T > 0$  and let  $u(\cdot)$  and the corresponding trajectory  $y(\cdot)$  satisfy (3.4) for all  $t \in [0, T]$ . Then for all  $t \in [0, T]$  the inequality

$$V(y(\tau + t)) \leq e^{-(K-C)t}V(y(\tau)) + e^{Ct}\varepsilon(\tau)$$

holds.

**Proof:** Fix  $\tau \geq 0$  and consider the absolutely continuous function

$$t \mapsto V(y(\tau + t)) = -e^{Ct} \int_0^t e^{-Cs} g(y(\tau + s), u(\tau + s)) ds + e^{Ct}V(y(\tau)) + e^{Ct}\zeta_\tau(t),$$

cf. (3.5). Since this function is absolutely continuous, it is differentiable for almost every  $t \geq 0$  and using Assumption 2.3 it satisfies

$$\begin{aligned} \frac{d}{dt}V(y(\tau + t)) &= -Ce^{Ct} \int_0^t e^{-Cs} g(y(\tau + s), u(\tau + s)) ds - e^{Ct}e^{-Ct}g(y(\tau + t), u(\tau + t)) \\ &\quad + Ce^{Ct}V(y(\tau)) + Ce^{Ct}\zeta_\tau(t) + e^{Ct}\frac{d}{dt}\zeta_\tau(t) \\ &= CV(y(\tau + t)) - g(y(\tau + t), u(\tau + t)) + e^{Ct}\frac{d}{dt}\zeta_\tau(t) \\ &\leq (C - K)V(y(\tau + t)) + e^{Ct}\frac{d}{dt}\zeta_\tau(t). \end{aligned}$$

Then the Gronwall-Bellman inequality and (3.4) yield

$$\begin{aligned} V(y(\tau + t)) &\leq e^{-(K-C)t}V(y(\tau)) + e^{-(K-C)t} \int_0^t e^{Cs} \left( \frac{d}{ds}\zeta_\tau(s) \right) e^{(K-C)s} ds \\ &= e^{-(K-C)t}V(y(\tau)) + e^{-(K-C)t} \int_0^t \underbrace{e^{Ks} \frac{d}{ds}\zeta_\tau(s)}_{=-Ke^{Ks}\zeta_\tau(s) + \frac{d}{ds}(e^{Ks}\zeta_\tau(s)) \leq \frac{d}{ds}(e^{Ks}\zeta_\tau(s))} ds \\ &\leq e^{-(K-C)t}V(y(\tau)) + e^{-(K-C)t}(e^{Kt}\zeta_\tau(t) - \zeta_\tau(0)) \\ &\leq e^{-(K-C)t}V(y(\tau)) + e^{Ct}\zeta_\tau(t) \leq e^{-(K-C)t}V(y(\tau)) + e^{Ct}\varepsilon(\tau). \end{aligned}$$

□

The following assumption defines the “level of accuracy” needed for an approximately optimal control function in order to be asymptotically stabilizing. Examples for constructions of such control functions will be discussed after the subsequent theorem.

**Assumption 3.4:** Given an initial value  $y_0 \in Y$ , an admissible control function  $u(\cdot) \in \mathcal{U}$ , the corresponding trajectory  $y(\cdot)$  with  $y(0) = y_0$ , a value  $\sigma > 0$  and times  $0 = \tau_0 < \tau_1 < \tau_2 \dots$  with  $0 < \Delta_{\min} \leq \tau_{i+1} - \tau_i \leq \Delta_{\max}$  for all  $i \in \mathbb{N}$ , we assume that for all  $i \in \mathbb{N}$  and all  $t \in [0, \tau_{i+1} - \tau_i)$  the function  $u(\cdot)$  satisfies (3.4) with  $\tau = \tau_i$  and  $\varepsilon(\tau) = \sigma e^{-K\Delta_{\max}}V(y(\tau))$ .

**Theorem 3.5:** Let Assumption 2.3 hold and let  $\sigma > 0$ ,  $\Delta_{\min} > 0$  be such that  $\lambda = K - C - \ln(1 + \sigma)/\Delta_{\min} > 0$ . Consider an initial value  $y_0 \in Y$  and an admissible control function  $u(\cdot) \in \mathcal{U}$  satisfying Assumption 3.4. Then the optimal value function along the corresponding solution  $y(\cdot)$  satisfies the estimate

$$V(y(t)) \leq (1 + \sigma)e^{-\lambda t}V(y_0)$$

for all  $t \geq 0$ . Particularly,  $V(y(t))$  tends to 0 exponentially fast as  $t \rightarrow \infty$ .

**Proof:** By Assumption 3.4,  $y(\cdot)$  and  $u(\cdot)$  satisfy the assumption of Lemma 3.3 for all  $\tau = \tau_0, \tau_1, \tau_2, \dots$  with  $\varepsilon(\tau) = \sigma e^{-K\Delta_{\max}} V(y(\tau))$  and  $T = \tau_{i+1} - \tau_i$ . Applying this lemma with  $\tau = \tau_i$ , for  $t \in [0, \tau_{i+1} - \tau_i]$  (implying  $t \leq \Delta_{\max}$ ) we obtain the inequality

$$\begin{aligned} V(y(\tau_i + t)) &\leq e^{-(K-C)t} V(y(\tau_i)) + e^{Ct} \sigma e^{-K\Delta_{\max}} V(y(\tau_i)) \\ &\leq e^{-(K-C)t} (1 + \sigma) V(y(\tau_i)) \leq (1 + \sigma) e^{-\lambda t} V(y(\tau_i)). \end{aligned}$$

For  $t = \tau_{i+1} - \tau_i$ , since  $1 + \sigma = e^{(K-C-\lambda)\Delta_{\min}} \leq e^{(K-C-\lambda)t}$ , we moreover obtain

$$V(y(\tau_i + t)) \leq e^{-(K-C)t} (1 + \sigma) V(y(\tau_i)) = e^{-\lambda t} V(y(\tau_i)).$$

From the last inequality a straightforward induction yields

$$V(y(\tau_i)) \leq e^{-\lambda \tau_i} V(y_0)$$

for all  $i \in \mathbb{N}$ . For arbitrary  $t \geq 0$  let  $i \in \mathbb{N}$  be maximal with  $\tau_i \leq t$  and set  $s := t - \tau_i \in [\tau_i, \tau_{i+1})$ . Then we obtain

$$V(y(t)) = V(y(\tau_i + s)) \leq (1 + \sigma) e^{-\lambda s} V(y(\tau_i)) \leq (1 + \sigma) e^{-\lambda s} e^{-\lambda \tau_i} V(y_0) = (1 + \sigma) e^{-\lambda t} V(y_0),$$

i.e., the desired inequality.  $\square$

The following remark outlines three possibilities of how a control function meeting Assumption 3.4 can be constructed.

**Remark 3.6: (i) optimal control** If the optimal control  $u^*(\cdot)$  exists, then  $u(\cdot) = u^*(\cdot)$  will satisfy (3.3) with  $\varepsilon(\tau) = 0$  for all  $\tau \geq 0$  and, thus, by Lemma 3.2 Assumption 3.4 with  $\sigma = 0$  for any sequence  $\tau_i$ . Thus, the optimal trajectory  $y^*(\cdot)$  satisfies the estimate from Theorem 3.5 for  $\sigma = 0$ .

**(ii) moving horizon control** If approximately optimal open loop control functions can be computed for any given initial value, then, given  $y_0$  and  $\sigma > 0$ , the control  $u(\cdot)$  can be constructed by the following algorithm:

For  $\tau = 0, 1, 2, \dots$ :

- (a) Choose  $u^\tau(\cdot)$  such that (3.1) holds for  $y_0 = y_\tau$  and  $u(\cdot) = u^\tau(\cdot)$  with  $\varepsilon = \sigma e^{-K} V(y_\tau)$ .
- (b) Set  $u(t + \tau) := u^\tau(t)$  for  $t \in [0, 1)$  and  $y_{\tau+1} := y^\tau(1)$ , where  $y^\tau(\cdot)$  solves  $\dot{y}^\tau(t) = f(y^\tau(t), u^\tau(t))$  with  $y^\tau(0) = y_\tau$ .

By Lemma 3.1, we obtain

$$V(y^\tau(0)) \leq \int_0^t e^{-Cs} g(y^\tau(s), u^\tau(s)) ds + e^{-Ct} V(y^\tau(t)) \leq V(y^\tau(0)) + \varepsilon(\tau) \quad (3.6)$$

for all  $\tau = 0, 1, 2, \dots$  and all  $t \geq 0$ . Denoting by  $y(\cdot)$  the solution of  $\dot{y}(t) = f(y(t), u(t))$ ,  $y(0) = y_0$ , the construction of  $u(\cdot)$  implies the identities  $y(\tau + t) = y^\tau(t)$  and  $u(\tau + t) = u^\tau(t)$  for all  $\tau = 0, 1, 2, \dots$  and all  $t \in [0, 1]$ . Hence, (3.6) implies Assumption 3.4 for  $\tau_i = i$ .

**(iii) feedback control** If an approximately optimal feedback law  $F : Y \rightarrow U$  is known which generates  $u(\cdot)$  via  $u(t) = F(y(t))$  and whose accuracy  $\varepsilon$  can be successively reduced to 0 (see also Remark 3.7, below) as  $y(t)$  approaches  $\bar{y}$ , then this feedback law can be used in order to construct control functions as in (ii) which satisfy Assumption 3.4. Particularly, this construction applies when an optimal feedback law  $F^*$  is known.



**Remark 3.7:** In practice it may not be possible to compute  $u_\tau$  in Remark 3.6(ii) or to evaluate  $F$  in Remark 3.6(iii) with arbitrary accuracy, e.g., if numerical methods are used. If  $\varepsilon_0 > 0$  denotes the smallest achievable error, then a straightforward modification of the proof of Theorem 3.5 shows that  $V(y(t))$  does not converge to 0 but only to an interval around 0 with radius proportional to  $\varepsilon_0$ .

In order to derive asymptotic stability from Theorem 3.5 we impose the following additional assumption. For its formulation, we recall that a function  $\alpha : \mathbb{R}_{\geq 0} \rightarrow \mathbb{R}_{\geq 0}$  is of class  $\mathcal{K}_\infty$  if it is continuous, strictly increasing, unbounded and satisfies  $\alpha(0) = 0$ .

**Assumption 3.8:** There are functions  $\alpha_1, \alpha_2 \in \mathcal{K}_\infty$  such that the inequality

$$\alpha_1(\|y - \bar{y}\|) \leq V(y) \leq \alpha_2(\|y - \bar{y}\|)$$

holds for all  $y \in Y$ .

We note that the upper bound in Assumption 3.8 is immediate from Assumption 2.3 provided  $y \mapsto \inf_{u \in U} g(y, u)$  satisfies a similar inequality. Typical choices of  $g$  like the quadratic penalization (2.3) will always satisfy such a bound. Regarding the lower bound, we show existence for  $g$  from (2.3) in the case when  $f$  is bounded on  $Y \times U$ : first observe that

$$J(y, u(\cdot)) \geq \int_0^\infty e^{-Ct} \|y(t) - \bar{y}\|^2 dt.$$

Since the solution satisfies  $y(t) = y_0 + \int_0^t f(y(s), u(s)) ds$ , we obtain

$$\|y(t) - \bar{y}\| \geq \|y_0 - \bar{y}\| - \int_0^t \|f(y(s), u(s))\| ds \geq \|y_0 - \bar{y}\| - Mt$$

for  $M := \sup_{(y,u) \in Y \times U} \|f(y, u)\|$ . Choosing  $\tau = \min\{\|y_0 - \bar{y}\|/(2M), 1\}$ , for all  $t \in [0, \tau]$  we obtain

$$\|y(t) - \bar{y}\| \geq \|y_0 - \bar{y}\| - \frac{1}{2}\|y_0 - \bar{y}\| \geq \frac{1}{2}\|y_0 - \bar{y}\|.$$

Together this yields

$$\begin{aligned} J(y, u(\cdot)) &\geq \int_0^\tau e^{-Ct} \|y(t) - \bar{y}\|^2 dt \geq e^{-C\tau} \int_0^\tau \frac{1}{4} \|y_0 - \bar{y}\|^2 dt \\ &\geq e^{-C} \frac{1}{4} \|y_0 - \bar{y}\|^2 \min\{\|y_0 - \bar{y}\|/(2M), 1\} \end{aligned}$$

i.e., the lower bound in Assumption 3.8 with  $\alpha_1(r) = e^{-C} \min\{r^3/(8M), r/4\}$ . We note that for any fixed  $C_{\max} > 0$  this bound is uniform for all  $C \in (0, C_{\max}]$ .

The following theorem shows that under Assumption 3.8 the assertion of Theorem 3.5 implies asymptotic stability.

**Theorem 3.9:** Let Assumptions 2.3 and 3.8 hold and let  $\sigma > 0$  be such that  $\lambda = -(K - C) + \ln(1 + \sigma) < 0$ . Then the point  $\bar{y}$  is asymptotically stable for the trajectories  $y(\cdot)$  corresponding to the control functions  $u(\cdot)$  satisfying Assumption 3.4.

**Proof:** Convergence  $y(t) \rightarrow 0$  follows immediately from the fact that  $V(y(t)) \rightarrow 0$  and  $\|y(t) - \bar{y}\| \leq \alpha_1^{-1}(V(y(t)))$ , noting that the inverse function of a  $\mathcal{K}_\infty$  function is again a  $\mathcal{K}_\infty$  function.

In order to prove stability, let  $\varepsilon > 0$ . For all  $t \geq 0$  we have

$$\|y(t) - \bar{y}\| \leq \alpha_1^{-1}(V(y(t))) \leq \alpha_1^{-1}((1 + \sigma)V(y_0)) \leq \alpha_1^{-1}((1 + \sigma)\alpha_2(\|y_0 - \bar{y}\|)).$$

Thus, for  $\|y_0 - \bar{y}\| \leq \delta = \alpha_2^{-1}(\alpha_1(\varepsilon)/(1 + \sigma))$  we obtain  $\|y(t) - \bar{y}\| \leq \varepsilon$  and thus the desired stability estimate.  $\square$

**Remark 3.10:** In the situation of Remark 3.7, convergence  $y(t) \rightarrow 0$  may no longer hold. Instead,  $y(t)$  converges to a neighbourhood of  $\bar{y}$  whose size depends on  $\varepsilon_0$ , a property known as *practical asymptotic stability*.

## 4 Controllability conditions

In this section we give sufficient controllability conditions under which Assumption 2.3 holds for sufficiently small discount rate  $C > 0$ . We will provide both finite time and exponential controllability conditions. For sake of conciseness, we restrict ourselves to the quadratic running cost (2.3) for which we will consider both the case  $\lambda = 0$  and  $\lambda > 0$ . For further cost functions as well as alternative controllability properties we refer to the upcoming PhD thesis of the third co-author.

### 4.1 Finite time controllability

**Assumption 4.1:** Let  $Y \times U$  be compact and assume there exists  $\beta > 0$  such that for any initial condition  $y(0) = y_0 \in Y$  there exists an admissible control  $\hat{u}(\cdot) \in \mathcal{U}$  which will drive our system from  $y_0$  to  $\bar{y}$  in time  $t(y_0) \leq \beta\|y_0 - \bar{y}\|^2$ .

**Proposition 4.2:** Under Assumption 4.1, the optimal value function for  $g$  from (2.3) with any  $\lambda \geq 0$  satisfies Assumption 2.3 for all  $0 < C < \frac{1}{(1+\lambda)M\beta}$ .

**Proof:** Let  $\hat{y}(\cdot)$  denote the solution corresponding to  $\hat{u}(t)$  starting in  $y_0$ . Since  $Y$  and  $U$  are assumed to be compact, for any  $(y, u) \in Y \times U$  there exists a constant  $M$  such that  $\|\hat{y}(t) - \bar{y}\|^2 \leq M$  and  $\|\hat{u}(t) - \bar{u}\| \leq M$ . Using, moreover, the inequality  $1 - e^{-x} \leq x$  we obtain

$$\begin{aligned} V(y) &\leq \int_0^{t(y)} e^{-C\tau} (\|\hat{y}(\tau) - \bar{y}\|^2 + \lambda\|\hat{u}(\tau) - \bar{u}\|^2) d\tau \leq (1 + \lambda)M \int_0^{t(y)} e^{-C\tau} d\tau \\ &= \frac{(1 + \lambda)M}{C} [1 - e^{-Ct(y)}] \leq (1 + \lambda)Mt(y) \\ &\leq (1 + \lambda)M\beta\|y - \bar{y}\|^2 \leq (1 + \lambda)M\beta g(y, u) \end{aligned}$$

implying (2.4) with  $K = \frac{1}{(1+\lambda)M\beta}$ . For Assumption 2.3 to be satisfied, we need  $K > C$ . Hence, the assumption holds whenever

$$C < \frac{1}{(1 + \lambda)M\beta}.$$

$\square$

## 4.2 Exponential controllability

**Assumption 4.3:** (i) For any initial condition  $y(0) = y_0 \in Y$  there exists an admissible control  $\hat{u}(\cdot) \in \mathcal{U}$  which will exponentially drive our system from  $y_0$  to  $\bar{y}$ , i.e., such that the corresponding solution  $\hat{y}(\cdot)$  satisfies

$$\|y(t) - y^*\| \leq M e^{-\delta t} \|y_0 - \bar{y}\|$$

where  $\delta > 0$  and  $M \geq 1$ .

(ii) The control functions from (i) satisfy

$$\|\hat{u}(t) - \bar{u}\| \leq M e^{-\delta t} \|y_0 - \bar{y}\|$$

with  $\delta > 0$  and  $M \geq 1$  from (i).

**Proposition 4.4:** Under Assumption 4.3(i), the optimal value function for  $g$  from (2.3) with  $\lambda = 0$  satisfies Assumption 2.3 for all  $0 < C < \frac{2\delta}{(M^2-1)}$ . If, in addition, Assumption 4.3(ii) holds, then Assumption 2.3 also holds for any  $\lambda > 0$  for all  $0 < C < \frac{2\delta}{((1+\lambda)M^2-1)}$ .

**Proof:** For  $\lambda = 0$  we have

$$\begin{aligned} V(y) &\leq \int_0^\infty e^{-C\tau} \|\hat{y}(\tau) - \bar{y}\|^2 d\tau \leq \int_0^\infty e^{-C\tau} M^2 e^{-2\delta\tau} \|y_0 - \bar{y}\|^2 d\tau \\ &= \frac{M^2}{C + 2\delta} \|y_0 - \bar{y}\|^2 \leq \frac{M^2}{C + 2\delta} g(y, u). \end{aligned}$$

and in case Assumption 4.3(ii) holds, for any  $\lambda > 0$  we have

$$\begin{aligned} V(y) &\leq \int_0^\infty e^{-C\tau} [\|\hat{y}(\tau) - \bar{y}\|^2 + \lambda \|\hat{u}(\tau) - \bar{u}\|^2] d\tau \\ &\leq \int_0^\infty e^{-C\tau} M^2 e^{-2\delta\tau} (1 + \lambda) \|y_0 - \bar{y}\|^2 d\tau \\ &= \frac{(1 + \lambda)M^2}{C + 2\delta} \|y_0 - \bar{y}\|^2 \leq \frac{(1 + \lambda)M^2}{C + 2\delta} g(y, u). \end{aligned}$$

Thus, in both cases we obtain (2.4) with

$$K = \frac{C + 2\delta}{(1 + \lambda)M^2}$$

For Assumption 2.3 to be satisfied, we again need  $K > C$ , which holds if

$$\frac{C + 2\delta}{(1 + \lambda)M^2} > C \quad \Leftrightarrow \quad C < \frac{2\delta}{((1 + \lambda)M^2 - 1)}.$$

□

## 5 Numerical example

Consider the following control system

$$\dot{y}_1(t) = -y_1(t) + y_1(t)y_2(t) - y_1(t)u(t), \tag{5.1}$$

$$\dot{y}_2(t) = +y_2(t) - y_1(t)y_2(t), \tag{5.2}$$

where

$$u \in U = [0, 1] \subset \mathbb{R}^1, \tag{5.3}$$

$$y = (y_1, y_2) \in Y = \{(y_1, y_2) : y_1 \in [0.6, 1.6], y_2 \in [0.6, 1.6]\} \subset \mathbb{R}^2. \tag{5.4}$$

With  $u(t) \equiv 0$ , the system (5.1)-(5.2) becomes the Lotka-Volterra equations, the general solution of which has the form of closed curves described by the equality (see also Figure 5.1 below)

$$\ln y_2(t) - y_2(t) + \ln y_1(t) - y_1(t) = K. \tag{5.5}$$

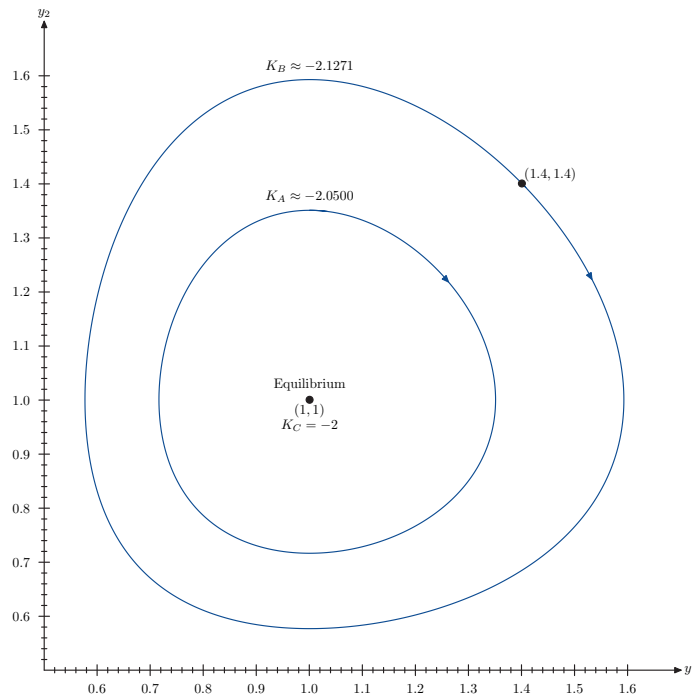


Figure 5.1: Two Lotka-Volterra closed curves characterised by the constants  $K_A \approx -2.0500$  and  $K_B \approx -2.1271$ . The evolution of state is in a clockwise direction about the equilibrium point at  $(1, 1)$  which is associated with the constant  $K_C = -2$ .

It can be readily seen that the set  $\mathcal{S}$  of steady state admissible pairs, that is the pairs  $(\bar{y}, \bar{u}) \in Y \times U$  such that  $f(\bar{y}, \bar{u}) = 0$  is defined by the equation

$$\mathcal{S} = \{(\bar{y}, \bar{u}) : \bar{y} = (1, \bar{u} + 1), \forall \bar{u} \in [0, 0.6]\}.$$

Consider the problem of stabilizing the system to the point  $\bar{y} = (1, 1.26)$  from the initial condition  $y_0 = (1.4, 1.4)$ . In accordance with results described above, the stabilizing control can be found via solving the optimal control problem

$$\inf_{u(\cdot) \in \mathcal{U} \text{ admissible}} \int_0^\infty e^{-Ct} [(y_1(t) - 1)^2 + (y_2(t) - 1.26)^2 + (u(t) - 0.26)^2] dt. \quad (5.6)$$

From results of [7] and [8] it follows that a near optimal solution of the problem (5.6) can be constructed on the basis of the solution of the semi-infinite (SI) linear programming (LP) problem

$$\min_{\gamma \in W_K(y_0)} \int_{U \times Y} [(y_1 - 1)^2 + (y_2 - 1.26)^2 + (u - 0.26)^2] \gamma(dy_1, dy_2, du), \quad (5.7)$$

where

$$\begin{aligned} W_K(y_0) = \{ \gamma \in \mathcal{P}(Y \times U) : & \int_{U \times Y} \left[ \frac{\partial(y_1^{l_1} y_2^{l_2})}{\partial y_1} (-y_1 + y_1 y_2 - y_1 u) \right. \\ & \left. + \frac{\partial(y_1^{l_1} y_2^{l_2})}{\partial y_2} (y_2 - y_1 y_2) + C(1.4^{l_1+l_2} - (y_1^{l_1} y_2^{l_2})) \right] \gamma(dy_1, dy_2, du) = 0 \\ & \forall l_1, l_2 \text{ such that } 0 \leq l_1 + l_2 \leq K \}. \end{aligned} \quad (5.8)$$

Here,  $\mathcal{P}(Y \times U)$  is the space of probability measures defined on Borel subsets of  $Y \times U$  and  $K \in \mathbb{N}$  determines the accuracy of the solution. The problem dual to the SILP problem (5.7) is of the form

$$\begin{aligned} \sup_{\mu, \lambda_{l_1, l_2}} \{ \mu : \mu \leq & (y_1 - 1)^2 + (y_2 - 1.26)^2 + (u - 0.26)^2 + \sum_{0 \leq l_1 + l_2 \leq K} \lambda_{l_1, l_2} \left[ \frac{\partial(y_1^{l_1} y_2^{l_2})}{\partial y_1} (-y_1 + y_1 y_2 - y_1 u) \right. \\ & \left. + \frac{\partial(y_1^{l_1} y_2^{l_2})}{\partial y_2} (y_2 - y_1 y_2) + C(1.4^{l_1+l_2} - (y_1^{l_1} y_2^{l_2})) \right] \forall (y_1, y_2) \in Y, \forall u \in U \}. \end{aligned} \quad (5.9)$$

Denote by  $\{ \mu^K, \lambda_{l_1, l_2}^K \}$  an optimal solution of the problem (5.9) and denote by  $\psi^K(y)$  the function

$$\psi^K(y) = \sum_{0 \leq l_1 + l_2 \leq K} \lambda_{l_1, l_2}^K y_1^{l_1} y_2^{l_2}.$$

Denote also

$$a^K(y_1, y_2) = \frac{1}{2} \left( \frac{\partial \psi^K(y_1, y_2)}{\partial y_1} \right) y_1 + 0.26. \quad (5.10)$$

In [8] it has been shown that the control

$$u^K(y) = \begin{cases} a^K(y_1, y_2), & \text{if } 0 \leq a^K(y_1, y_2) \leq 1, \\ 0, & \text{if } a^K(y_1, y_2) < 0, \\ 1, & \text{if } a^K(y_1, y_2) > 1. \end{cases} \quad (5.11)$$

that minimizes the expression

$$\min_{u \in U} \{ (u - 0.26)^2 + \frac{\partial \psi^K(y)}{\partial y_1} (-y_1 u) \}$$

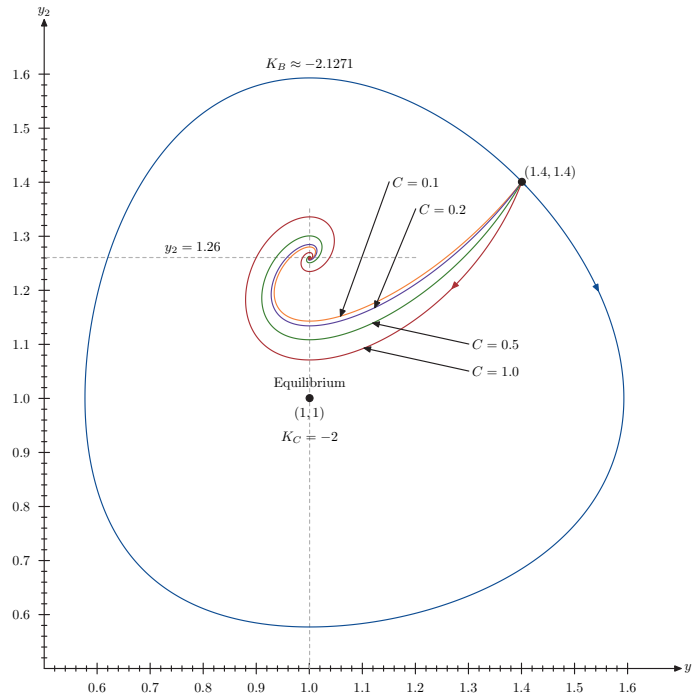


Figure 5.2: Near-optimal state trajectories for problem (5.7)

can serve as an approximation for the optimal control for  $K$  large enough.

The SILP problem (5.7) and its dual problem (5.9) were solved (using a simplex method based technique similar to one used in [7] and [8]) for different values of the discount rates  $C$ . The resultant state trajectories are depicted in Figure 5.2.

As one can see in all the cases, the state trajectories converge to the selected steady state point  $(1, 1.26)$ . We note that the approximately optimal control is in feedback form here, hence our stability theorem applies due to Remark 3.6(ii). The deviation from  $\bar{y}$  caused by the limited numerical accuracy as discussed in Remark 3.7 does not have a visible effect in this example.

## 6 Conclusion

In this paper we have given a condition under which discounted optimal control problems can be used for the stabilization of nonlinear systems with the optimal value function acting as a control Lyapunov function. The condition is similar to those found in the model predictive control literature for MPC schemes without terminal conditions. A numerical example has illustrated the performance of the resulting controls.

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