# ECE276B: Planning & Learning in Robotics
# Lecture 15: Pontryagin's Minimum Principle

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# Deterministic Continuous-time Optimal Control

$$
\begin{aligned}
\min_{\pi} \quad & V^{\pi}(0,\mathbf{x}_0) := \int_0^T \ell(\mathbf{x}(t), \pi(t,\mathbf{x}(t)))dt + \mathfrak{q}(\mathbf{x}(T)) \\
\text{s.t.} \quad & \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t),\mathbf{u}(t)), \;\; \mathbf{x}(0) = \mathbf{x}_0 \\
& \mathbf{x}(t) \in \mathcal{X}, \; \pi(t,\mathbf{x}(t)) \in PC^0([0,T],\mathcal{U})
\end{aligned}
$$

- **Hamiltonian**: $H(\mathbf{x},\mathbf{u},\mathbf{p}) := \ell(\mathbf{x},\mathbf{u}) + \mathbf{p}^\top \mathbf{f}(\mathbf{x},\mathbf{u})$
- **Costate**: $\mathbf{p}(t)$ is the gradient/sensitivity of the optimal value function with respect to the state $\mathbf{x}$.
- **Relationship to Mechanics**:
  - **Hamilton's principle of least action**: trajectories of mechanical systems are extremals of the action integral $\int_0^T \ell(\mathbf{x}(t), \dot{\mathbf{x}}(t))dt$, where the Lagrangian $\ell(\mathbf{x},\dot{\mathbf{x}}) := K(\dot{\mathbf{x}}) - U(\mathbf{x})$ is the difference between kinetic and potential energy.
  - If the stage cost is the Lagrangian of a mechanical system, the Hamiltonian is the (negative) total energy (kinetic plus potential)

# Lagrangian Mechanics

- Consider a point mass $m$ with position $\mathbf{x}$ and velocity $\dot{\mathbf{x}}$
- Kinetic energy $K(\dot{\mathbf{x}}) := \frac{1}{2}m\|\dot{\mathbf{x}}\|_2^2$ and momentum $\mathbf{p} := m\dot{\mathbf{x}}$
- Potential energy $U(\mathbf{x})$ and conservative force $\mathbf{F} = -\frac{\partial U(\mathbf{x})}{\partial \mathbf{x}}$
- Newtonian equations of motion: $\mathbf{F} = m\ddot{\mathbf{x}}$
- Note that $-\frac{\partial U(\mathbf{x})}{\partial \mathbf{x}} = \mathbf{F} = m\ddot{\mathbf{x}} = \frac{d}{dt}\mathbf{p} = \frac{d}{dt}\left(\frac{\partial K(\dot{\mathbf{x}})}{\partial \dot{\mathbf{x}}}\right)$
- Note that $\frac{\partial U(\mathbf{x})}{\partial \dot{\mathbf{x}}} = 0$ and $\frac{\partial K(\dot{\mathbf{x}})}{\partial \mathbf{x}} = 0$
- Lagrangian: $\ell(\mathbf{x}, \dot{\mathbf{x}}) := K(\dot{\mathbf{x}}) - U(\mathbf{x})$
- Euler-Lagrange equation: $\frac{d}{dt}\left(\frac{\partial \ell(\mathbf{x},\dot{\mathbf{x}})}{\partial \dot{\mathbf{x}}}\right) - \frac{\partial \ell(\mathbf{x},\dot{\mathbf{x}})}{\partial \mathbf{x}} = 0$

# Conservation of Energy

- Total energy $E(\mathbf{x},\dot{\mathbf{x}}) = K(\dot{\mathbf{x}}) + U(\mathbf{x}) = 2K(\dot{\mathbf{x}}) - \ell(\mathbf{x},\dot{\mathbf{x}}) = \mathbf{p}^\top\dot{\mathbf{x}} - \ell(\mathbf{x},\dot{\mathbf{x}})$
- Note that:

$$\frac{d}{dt}\left(\mathbf{p}^\top\dot{\mathbf{x}}\right) = \frac{d}{dt}\left(\frac{\partial\ell(\mathbf{x},\dot{\mathbf{x}})}{\partial\dot{\mathbf{x}}}^\top\dot{\mathbf{x}}\right) = \left(\frac{d}{dt}\frac{\partial\ell(\mathbf{x},\dot{\mathbf{x}})}{\partial\dot{\mathbf{x}}}\right)^\top\dot{\mathbf{x}} + \frac{\partial\ell(\mathbf{x},\dot{\mathbf{x}})}{\partial\dot{\mathbf{x}}}^\top\ddot{\mathbf{x}}$$

$$\frac{d}{dt}\ell(\mathbf{x},\dot{\mathbf{x}}) = \frac{\partial\ell(\mathbf{x},\dot{\mathbf{x}})}{\partial\mathbf{x}}^\top\dot{\mathbf{x}} + \frac{\partial\ell(\mathbf{x},\dot{\mathbf{x}})}{\partial\dot{\mathbf{x}}}^\top\ddot{\mathbf{x}} + \frac{\partial}{\partial t}\ell(\mathbf{x},\dot{\mathbf{x}})$$

- Conservation of energy using the Euler-Lagrange equation:

$$\frac{d}{dt}E(\mathbf{x},\dot{\mathbf{x}}) = \frac{d}{dt}\left(\frac{\partial\ell(\mathbf{x},\dot{\mathbf{x}})}{\partial\dot{\mathbf{x}}}^\top\dot{\mathbf{x}}\right) - \frac{d}{dt}\ell(\mathbf{x},\dot{\mathbf{x}}) = -\frac{\partial}{\partial t}\ell(\mathbf{x},\dot{\mathbf{x}}) = 0$$

- In our formulation, the costate is the negative momentum and the Hamiltonian is the negative total energy

- **Extremal open-loop trajectories** (i.e., local minima) can be computed by solving a boundary-value ODE with initial **state** $\mathbf{x}(0)$ and terminal **costate** $\mathbf{p}(T) = \nabla_x \mathfrak{q}(\mathbf{x})$

## Theorem: Pontryagin's Minimum Principle (PMP)

- Let $\mathbf{u}^*(t) : [0, T] \to \mathcal{U}$ be an optimal control trajectory
- Let $\mathbf{x}^*(t) : [0, T] \to \mathcal{X}$ be the associated state trajectory from $\mathbf{x}_0$
- Then, there exists a **costate trajectory** $\mathbf{p}^*(t) : [0, T] \to \mathcal{X}$ satisfying:
  1. **Canonical equations with boundary conditions**:

$$\begin{aligned} \dot{\mathbf{x}}^*(t) &= \nabla_{\mathbf{p}} H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}^*(t)), & \mathbf{x}^*(0) &= \mathbf{x}_0 \\ \dot{\mathbf{p}}^*(t) &= -\nabla_{\mathbf{x}} H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}^*(t)), & \mathbf{p}^*(T) &= \nabla_x \mathfrak{q}(\mathbf{x}^*(T)) \end{aligned}$$

  2. **Minimum principle with constant (holonomic) constraint**:

$$\begin{aligned} \mathbf{u}^*(t) &= \underset{\mathbf{u} \in \mathcal{U}(\mathbf{x}^*(t))}{\arg\min} \; H(\mathbf{x}^*(t), \mathbf{u}, \mathbf{p}^*(t)), & \forall t \in [0, T] \\ H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}^*(t)) &= \textit{constant}, & \forall t \in [0, T] \end{aligned}$$

- **Proof**: Liberzon, Calculus of Variations & Optimal Control, Ch. 4.2

# Proof of PMP (Step 0: Preliminaries)

**Lemma: $\nabla$-min Exchange**

Let $F(t, \mathbf{x}, \mathbf{u})$ be continuously differentiable in $t \in \mathbb{R}$, $\mathbf{x} \in \mathbb{R}^n$, $\mathbf{u} \in \mathbb{R}^m$ and let $\mathcal{U} \subseteq \mathbb{R}^m$ be a convex set. Assume $\pi^*(t, \mathbf{x}) = \arg\min_{\mathbf{u} \in \mathcal{U}} F(t, \mathbf{x}, \mathbf{u})$ exists and is continuously differentiable. Then, for all $t$ and $\mathbf{x}$:

$$\frac{\partial}{\partial t}\left(\min_{\mathbf{u}\in\mathcal{U}} F(t,\mathbf{x},\mathbf{u})\right) = \frac{\partial}{\partial t} F(t,\mathbf{x},\mathbf{u})\Big|_{\mathbf{u}=\pi^*(t,\mathbf{x})} \qquad \nabla_x \left(\min_{\mathbf{u}\in\mathcal{U}} F(t,\mathbf{x},\mathbf{u})\right) = \nabla_x F(t,\mathbf{x},\mathbf{u})\Big|_{\mathbf{u}=\pi^*(t,\mathbf{x})}$$

- **Proof**: Let $G(t, \mathbf{x}) := \min_{\mathbf{u}\in\mathcal{U}} F(t, \mathbf{x}, \mathbf{u}) = F(t, \mathbf{x}, \pi^*(t, \mathbf{x}))$. Then:

$$\frac{\partial}{\partial t} G(t,\mathbf{x}) = \frac{\partial}{\partial t} F(t,\mathbf{x},\mathbf{u})\Big|_{\mathbf{u}=\pi^*(t,\mathbf{x})} + \underbrace{\frac{\partial}{\partial \mathbf{u}} F(t,\mathbf{x},\mathbf{u})\Big|_{\mathbf{u}=\pi^*(t,\mathbf{x})}}_{=0 \text{ by 1st order optimality condition}} \frac{\partial \pi^*(t,\mathbf{x})}{\partial t}$$

A similar derivation can be used for the partial derivative wrt $\mathbf{x}$.

# Proof of PMP (Step 1: HJB PDE gives $V^*(t, \mathbf{x})$)

- **Extra Assumptions**: $V^*(t, \mathbf{x})$ and $\pi^*(t, \mathbf{x})$ are continuously differentiable in $t$ and $\mathbf{x}$ and $\mathcal{U}$ is convex. These assumptions can be avoided in a more general proof.

- With a continuously differentiable value function, the HJB PDE is also a necessary condition for optimality:

$$V^*(T, \mathbf{x}) = \mathfrak{q}(\mathbf{x}), \quad \forall \mathbf{x} \in \mathcal{X}$$

$$0 = \min_{\mathbf{u} \in \mathcal{U}} \underbrace{\left( \ell(\mathbf{x}, \mathbf{u}) + \frac{\partial}{\partial t} V^*(t, \mathbf{x}) + \nabla_x V^*(t, \mathbf{x})^\top \mathbf{f}(\mathbf{x}, \mathbf{u}) \right)}_{:= F(t, \mathbf{x}, \mathbf{u})}, \quad \forall t \in [0, T], \mathbf{x} \in \mathcal{X}$$

with a corresponding optimal policy $\pi^*(t, \mathbf{x})$.

# Proof of PMP (Step 2: $\nabla$-min Exchange Lemma)

- Apply the $\nabla$-min Exchange Lemma to the HJB PDE:

$$0 = \frac{\partial}{\partial t}\left(\min_{u \in \mathcal{U}} F(t, \mathbf{x}, \mathbf{u})\right) = \frac{\partial^2}{\partial t^2} V^*(t, \mathbf{x}) + \left[\frac{\partial}{\partial t} \nabla_x V^*(t, \mathbf{x})\right]^\top \mathbf{f}(\mathbf{x}, \pi^*(t, \mathbf{x}))$$

$$0 = \nabla_x \left(\min_{\mathbf{u} \in \mathcal{U}} F(t, \mathbf{x}, \mathbf{u})\right)$$

$$= \nabla_x \ell(\mathbf{x}, \mathbf{u}^*) + \nabla_x \frac{\partial}{\partial t} V^*(t, \mathbf{x}) + [\nabla_x^2 V^*(t, \mathbf{x})]\mathbf{f}(\mathbf{x}, \mathbf{u}^*) + [\nabla_x \mathbf{f}(\mathbf{x}, \mathbf{u}^*)]^\top \nabla_x V^*(t, \mathbf{x})$$

  where $\mathbf{u}^* := \pi^*(t, \mathbf{x})$

- Evaluate these along the trajectory $\mathbf{x}^*(t)$ resulting from $\pi^*(t, \mathbf{x}^*(t))$:

$$\dot{\mathbf{x}}^*(t) = \mathbf{f}(\mathbf{x}^*(t), \mathbf{u}^*(t)) = \nabla_p H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}), \qquad \mathbf{x}^*(0) = \mathbf{x}_0$$

# Proof of PMP (Step 3: Evaluate along $x^*(t), u^*(t)$)

- Evaluate the results of Step 2 along $\mathbf{x}^*(t)$:

$$0 = \left.\frac{\partial^2 V^*(t,\mathbf{x})}{\partial t^2}\right|_{\mathbf{x}=\mathbf{x}^*(t)} + \left[\left.\frac{\partial}{\partial t}\nabla_x V^*(t,\mathbf{x})\right|_{\mathbf{x}=\mathbf{x}^*(t)}\right]^\top \dot{\mathbf{x}}^*(t)$$

$$= \frac{d}{dt}\left(\underbrace{\left.\frac{\partial}{\partial t} V^*(t,\mathbf{x})\right|_{\mathbf{x}=\mathbf{x}^*(t)}}_{:=r(t)}\right) = \frac{d}{dt} r(t) \Rightarrow r(t) = const.\ \forall t$$

$$0 = \nabla_x \ell(\mathbf{x},\mathbf{u}^*)|_{\mathbf{x}=\mathbf{x}^*(t)} + \frac{d}{dt}\left(\underbrace{\nabla_x V^*(t,\mathbf{x})|_{\mathbf{x}=\mathbf{x}^*(t)}}_{=:\mathbf{p}^*(t)}\right)$$

$$+ [\nabla_x \mathbf{f}(\mathbf{x},\mathbf{u}^*)|_{\mathbf{x}=\mathbf{x}^*(t)}]^\top [\nabla_x V^*(t,\mathbf{x})|_{\mathbf{x}=\mathbf{x}^*(t)}]$$

$$= \nabla_x \ell(\mathbf{x},\mathbf{u}^*)|_{\mathbf{x}=\mathbf{x}^*(t)} + \dot{\mathbf{p}}^*(t) + [\nabla_x \mathbf{f}(\mathbf{x},\mathbf{u}^*)|_{\mathbf{x}=\mathbf{x}^*(t)}]^\top \mathbf{p}^*(t)$$

$$= \dot{\mathbf{p}}^*(t) + \nabla_x H(\mathbf{x}^*(t),\mathbf{u}^*(t),\mathbf{p}^*(t))$$

# Proof of PMP (Step 4: Done)

- The boundary condition $V^*(T, \mathbf{x}) = \mathfrak{q}(\mathbf{x})$ implies that $\nabla_x V^*(T, \mathbf{x}) = \nabla_x \mathfrak{q}(\mathbf{x})$ for all $\mathbf{x} \in \mathcal{X}$ and thus $\mathbf{p}^*(T) = \nabla_x \mathfrak{q}(\mathbf{x}^*(T))$
- From the HJB PDE we have:

$$-\frac{\partial}{\partial t} V^*(t, \mathbf{x}) = \min_{\mathbf{u} \in \mathcal{U}} H(\mathbf{x}, \mathbf{u}, \nabla_x V^*(t, \cdot))$$

  which along the optimal trajectory $\mathbf{x}^*(t)$, $\mathbf{u}^*(t)$ becomes:

$$-r(t) = H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}^*(t)) = const$$

- Finally, note that

$$\begin{aligned}
\mathbf{u}^*(t) &= \arg\min_{\mathbf{u} \in \mathcal{U}} F(t, \mathbf{x}^*(t), \mathbf{u}) \\
&= \arg\min_{\mathbf{u} \in \mathcal{U}} \left\{ \ell(\mathbf{x}^*(t), \mathbf{u}) + [\nabla_x V^*(t, \mathbf{x})|_{\mathbf{x}=\mathbf{x}^*(t)}]^\top \mathbf{f}(\mathbf{x}^*(t), \mathbf{u}) \right\} \\
&= \arg\min_{\mathbf{u} \in \mathcal{U}} \left\{ \ell(\mathbf{x}^*(t), \mathbf{u}) + \mathbf{p}^*(t)^\top \mathbf{f}(\mathbf{x}^*(t), \mathbf{u}) \right\} \\
&= \arg\min_{\mathbf{u} \in \mathcal{U}} H(\mathbf{x}^*(t), \mathbf{u}, \mathbf{p}^*(t))
\end{aligned}$$

# HJB PDE vs PMP

- The HJB PDE provides a lot of information – the optimal value function and an optimal policy for all time and all states!
- Often, we only care about the optimal trajectory for a specific initial condition $\mathbf{x}_0$. Exploiting that we need less information, we can arrive at simpler conditions for optimality – Pontryagin's Minimum Principle
- The PMP does **not apply to infinite horizon problems**, so one has to use the HJB PDE in that case
- The HJB PDE is a **sufficient condition** for optimality: it is possible that the optimal solution does not satisfy it but a solution that satisfies it is guaranteed to be optimal
- The PMP is a **necessary condition** for optimality: it is possible that non-optimal trajectories satisfy it so further analysis is necessary to determine if a candidate PMP policy is optimal
- The PMP requires solving an ODE with split boundary conditions (not easy but much easier than the nonlinear HJB PDE!)

# Example: Resource Allocation for a Martian Base

- A fleet of reconfigurable, general purpose robots is sent to Mars at $t = 0$
- The robots can 1) replicate or 2) make human habitats
- The number of robots at time $t$ is $x(t)$, while the number of habitats is $z(t)$ and they evolve according to:

$$\begin{aligned} \dot{x}(t) &= u(t)x(t), \quad x(0) = x > 0 \\ \dot{z}(t) &= (1 - u(t))x(t), \quad z(0) = 0 \\ 0 \leq\ & u(t) \leq 1 \end{aligned}$$

  where $u(t)$ denotes the percentage of the $x(t)$ robots used for replication
- Goal: Maximize the size of the Martian base by a terminal time $T$, i.e.:

$$\max\ z(T) = \int_0^T (1 - u(t))x(t)dt$$

  with $f(x, u) = ux$, $\ell(x, u) = -(1 - u)x$ and $\mathfrak{q}(x) = 0$

# Example: Resource Allocation for a Martian Base

- Hamiltonian: $H(x, u, p) = -(1-u)x + pux$
- Apply the PMP:

$$\dot{x}^*(t) = \nabla_p H(x^*, u^*, p^*) = x^*(t)u^*(t), \quad x^*(0) = x$$
$$\dot{p}^*(t) = -\nabla_x H(x^*, u^*, p^*) = (1 - u^*(t)) - p^*(t)u^*(t), \;\; p^*(T) = 0$$
$$u^*(t) = \arg\min_{0 \le u \le 1} H(x^*(t), u, p^*(t)) = \arg\min_{0 \le u \le 1} (x^*(t)(p^*(t)+1)u)$$

- Since $x^*(t) > 0$ for $t \in [0, T]$:

$$u^*(t) = \begin{cases} 0 & \text{if } p^*(t) > -1 \\ 1 & \text{if } p^*(t) \le -1 \end{cases}$$

# Example: Resource Allocation for a Martian Base

- Work backwards from $t = T$ to determine $p^*(t)$:
  - Since $p^*(T) = 0$ for $t$ close to $T$, we have $u^*(t) = 0$ and the costate dynamics become $\dot{p}^*(t) = 1$
  - At time $t = T - 1$, $p^*(t) = -1$ and the control input switches to $u^*(t) = 1$
  - For $t \leq T - 1$:

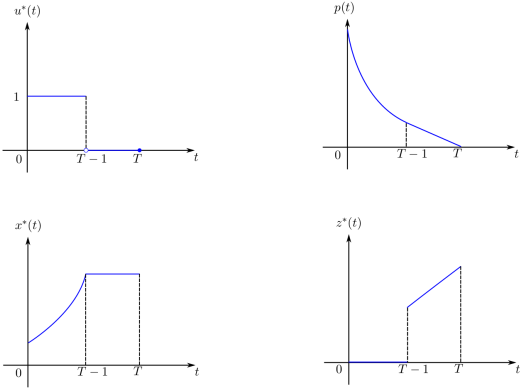
$$\begin{aligned}\dot{p}^*(t) &= -p^*(t), \quad p(T-1) = -1 \\ &\Rightarrow p^*(t) = e^{-[(T-1)-t]} p(T-1) \leq -1 \ \text{ for } t < T - 1\end{aligned}$$

- Optimal control:

$$u^*(t) = \begin{cases} 1 & \text{if } 0 \leq t \leq T - 1 \\ 0 & \text{if } T - 1 \leq t \leq T \end{cases}$$

# Example: Resource Allocation for a Martian Base

- Optimal trajectories for the Martian resource allocation problem:




- **Conclusions**:
  - All robots replicate themselves from $t = 0$ to $t = T - 1$ and then all robots build habitats
  - If $T < 1$ , then the robots should only build habitats
  - If the Hamiltonian is linear in $u$, its min can only be attained on the boundary of $\mathcal{U}$, known as **bang-bang control**

# PMP with Fixed Terminal State

- Suppose that in addition to $\mathbf{x}(0) = \mathbf{x}_s$, a final state $\mathbf{x}(T) = \mathbf{x}_\tau$ is given.
- The terminal cost $\mathfrak{q}(\mathbf{x}(T))$ is not useful since $V^*(T, \mathbf{x}) = \infty$ if $\mathbf{x}(T) \neq \mathbf{x}_\tau$. The terminal boundary condition for the costate $\mathbf{p}(T) = \nabla_x \mathfrak{q}(\mathbf{x}(T))$ does not hold but as compensation we have a different boundary condition $\mathbf{x}(T) = \mathbf{x}_\tau$.
- We still have $2n$ ODEs with $2n$ boundary conditions:

$$\begin{aligned} \dot{\mathbf{x}}(t) &= \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)), \qquad \mathbf{x}(0) = \mathbf{x}_s, \ \mathbf{x}(T) = \mathbf{x}_\tau \\ \dot{\mathbf{p}}(t) &= -\nabla_{\mathbf{x}} H(\mathbf{x}(t), \mathbf{u}(t), \mathbf{p}(t)) \end{aligned}$$

- If only some terminal state are fixed $\mathbf{x}_j(T) = \mathbf{x}_{\tau,j}$ for $j \in I$, then:

$$\begin{aligned} \dot{\mathbf{x}}(t) &= \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)), \qquad \mathbf{x}(0) = \mathbf{x}_s, \ \ \mathbf{x}_j(T) = \mathbf{x}_{\tau,j}, \ \ \forall j \in I \\ \dot{\mathbf{p}}(t) &= -\nabla_{\mathbf{x}} H(\mathbf{x}(t), \mathbf{u}(t), \mathbf{p}(t)), \qquad \mathbf{p}_j(T) = \frac{\partial}{\partial x_j} \mathfrak{q}(\mathbf{x}(T)), \ \ \forall j \notin I \end{aligned}$$

# PMP with Fixed Terminal Set

- **Terminal set**: a $k$ dim surface in $\mathbb{R}^n$ requiring:

$$\mathbf{x}(T) \in \mathcal{X}_\tau = \{\mathbf{x} \in \mathbb{R}^n \mid h_j(\mathbf{x}) = 0,\ j = 1, \ldots, n-k\}$$

- The costate boundary condition requires that $\mathbf{p}(T)$ is orthogonal to the tangent space $D = \{\mathbf{d} \in \mathbb{R}^n \mid \nabla_x h_j(\mathbf{x}(T))^\top \mathbf{d} = 0,\ j = 1, \ldots, n-k\}$:

$$\begin{aligned} \dot{\mathbf{x}}(t) &= \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)), \qquad \mathbf{x}(0) = \mathbf{x}_s, \quad && h_j(\mathbf{x}(T)) = 0,\ j = 1, \ldots, n-k \\ \dot{\mathbf{p}}(t) &= -\nabla_\mathbf{x} H(\mathbf{x}(t), \mathbf{u}(t), \mathbf{p}(t)), && \mathbf{p}(T) \in \mathbf{span}\{\nabla_x h_j(\mathbf{x}(T)), \forall j\} \\ & && \text{OR} \quad \mathbf{d}^\top \mathbf{p}(T) = 0,\ \forall \mathbf{d} \in D \end{aligned}$$

# PMP with Free Initial State

- Suppose that $\mathbf{x}_0$ is free and subject to optimization with additional cost $\ell_0(\mathbf{x}_0)$ term
- The total cost becomes $\ell_0(\mathbf{x}_0) + V(0, \mathbf{x}_0)$ and the necessary condition for an optimal initial state $\mathbf{x}_0$ is:

$$\nabla_x \ell_0(\mathbf{x})|_{\mathbf{x}=\mathbf{x}_0} + \underbrace{\nabla_x V(0, \mathbf{x})|_{\mathbf{x}=\mathbf{x}_0}}_{=\mathbf{p}(0)} = 0 \quad \Rightarrow \quad \mathbf{p}(0) = -\nabla_x \ell_0(\mathbf{x}_0)$$

- We lose the initial state boundary condition but gain an adjoint state boundary condition:

$$\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t))$$
$$\dot{\mathbf{p}}(t) = -\nabla_{\mathbf{x}} H(\mathbf{x}(t), \mathbf{u}(t), \mathbf{p}(t)), \;\; \mathbf{p}(0) = -\nabla_{\mathbf{x}} \ell_0(\mathbf{x}_0), \;\; \mathbf{p}(T) = -\nabla_{\mathbf{x}} \mathfrak{q}(\mathbf{x}(T))$$

- Similarly, we can deal with some parts of the initial state being free and some not

# PMP with Free Terminal Time

- Suppose that the initial and/or terminal state are given but the terminal time $T$ is free and subject to optimization

- We can compute the total cost of optimal trajectories for various terminal times $T$ and look for the best choice, i.e.:

$$\frac{\partial}{\partial t} V^*(t, \mathbf{x}) \Big|_{t=T, \mathbf{x}=\mathbf{x}(T)} = 0$$

- Recall that on the optimal trajectory:

$$H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}^*(t)) = -\frac{\partial}{\partial t} V^*(t, \mathbf{x}) \Big|_{\mathbf{x}=\mathbf{x}^*(t)} = const. \quad \forall t$$

- Hence, in the free terminal time case, we gain an extra degree of freedom with free $T$ but lose one degree of freedom by the constraint:

$$H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}^*(t)) = 0, \qquad \forall t \in [0, T]$$

# PMP with Time-varying System and Cost

- Suppose that the system and stage cost vary with time:

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t), t) \qquad \ell(\mathbf{x}(t), \mathbf{u}(t), t)$$

- A usual trick is to convert the problem to a time-invariant one by making $t$ part of the state. Let $y(t) = t$ with dynamics:

$$\dot{y}(t) = 1, \quad y(0) = 0$$

- Augmented state $\mathbf{z}(t) := (\mathbf{x}(t), y(t))$ and system:

$$\dot{\mathbf{z}}(t) = \bar{\mathbf{f}}(\mathbf{z}(t), \mathbf{u}(t)) := \begin{bmatrix} \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t), y(t)) \\ 1 \end{bmatrix}$$

$$\bar{\ell}(\mathbf{z}, \mathbf{u}) := \ell(\mathbf{x}, \mathbf{u}, y) \quad \bar{\mathfrak{q}}(\mathbf{z}) := \mathfrak{q}(\mathbf{x})$$

- The Hamiltonian need not to be constant along the optimal trajectory:

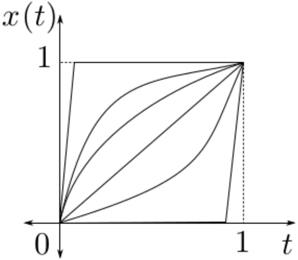
$$\begin{aligned} H(\mathbf{x}, \mathbf{u}, \mathbf{p}, t) &= \ell(\mathbf{x}, \mathbf{u}, t) + \mathbf{p}^\top \mathbf{f}(\mathbf{x}, \mathbf{u}, t) \\ \dot{\mathbf{x}}^*(t) &= \mathbf{f}(\mathbf{x}^*(t), \mathbf{u}^*(t), t), & \mathbf{x}^*(0) = \mathbf{x}_0 \\ \dot{\mathbf{p}}^*(t) &= -\nabla_x H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}^*(t), t), & \mathbf{p}^*(T) = \nabla_x \mathfrak{q}(\mathbf{x}^*(T)) \\ \mathbf{u}^*(t) &= \arg\min_{\mathbf{u} \in \mathcal{U}} H(\mathbf{x}^*(t), \mathbf{u}, \mathbf{p}^*(t), t) \\ H(\mathbf{x}^*(t), \mathbf{u}^*(t), \mathbf{p}^*(t), t) &\neq const \end{aligned}$$

# Singular Problems

- The minimum condition $\mathbf{u}(t) = \arg\min_{\mathbf{u} \in \mathcal{U}} H(\mathbf{x}^*(t), \mathbf{u}, \mathbf{p}^*(t), t)$ may be insufficient to determine $\mathbf{u}^*(t)$ for all $t$ in some cases because the values of $\mathbf{x}^*(t)$ and $\mathbf{p}^*(t)$ are such that $H(\mathbf{x}^*(t), \mathbf{u}, \mathbf{p}^*(t), t)$ is independent of $\mathbf{u}$ over a nontrivial interval of time
- The optimal trajectories consist of portions where $\mathbf{u}^*(t)$ can be determined from the minimum condition (**regular arcs**) and where $\mathbf{u}^*(t)$ cannot be determined from the minimum condition since the Hamiltonian is independent of $\mathbf{u}$ (**singular arcs**)

# Example: Fixed Terminal State

- System: $\dot{x}(t) = u(t),\ x(0) = 0,\ x(1) = 1,\ u(t) \in \mathbb{R}$
- Cost: $\min \frac{1}{2} \int_0^1 (x(t)^2 + u(t)^2) dt$
- Want $x(t)$ and $u(t)$ to be small but need to meet $x(1) = 1$



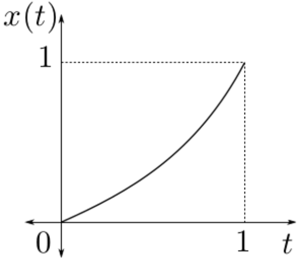

- Approach: use PMP to find a locally optimal open-loop policy

# Example: Fixed Terminal State

- Pontryagin's Minimum Principle
  - Hamiltonian: $H(x,u,p) = \frac{1}{2}(x^2 + u^2) + pu$
  - Minimum principle: $u(t) = \arg\min_{u \in \mathbb{R}} \left\{ \frac{1}{2}(x(t)^2 + u^2) + p(t)u \right\} = -p(t)$
  - Canonical equations with boundary conditions:

$$\dot{x}(t) = \nabla_p H(x(t), u(t), p(t)) = u(t) = -p(t), \quad x(0) = 0, \; x(1) = 1$$
$$\dot{p}(t) = -\nabla_x H(x(t), u(t), p(t)) = -x(t)$$

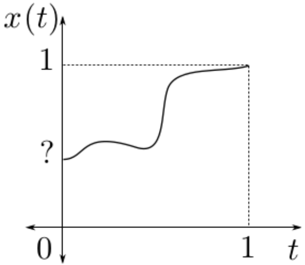
- Candidate trajectory: $\ddot{x}(t) = x(t) \quad \Rightarrow \quad x(t) = ae^t + be^{-t} = \frac{e^t - e^{-t}}{e - e^{-1}}$
  - $x(0) = 0 \quad \Rightarrow \quad a + b = 0$
  - $x(1) = 1 \quad \Rightarrow \quad ae + be^{-1} = 1$




- Open-loop control: $u(t) = \dot{x}(t) = \frac{e^t + e^{-t}}{e - e^{-1}}$

# Example: Free Initial State

- System: $\dot{x}(t) = u(t)$, $x(0) = \textit{free}$, $x(1) = 1$, $u(t) \in \mathbb{R}$
- Cost: $\min \frac{1}{2} \int_0^1 (x(t)^2 + u(t)^2) dt$
- Picking $x(0) = 1$ will allow $u(t) = 0$ but we will accumulate cost due to $x(t)$. On the other hand, picking $x(0) = 0$ will accumulate cost due to $u(t)$ having to drive the state to $x(1) = 1$.




- Approach: use PMP to find a locally optimal open-loop policy

# Example: Free Initial State

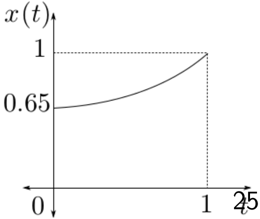
- Pontryagin's Minimum Principle
  - Hamiltonian: $H(x, u, p) = \frac{1}{2}(x^2 + u^2) + pu$
  - Minimum principle: $u(t) = \arg\min_{u \in \mathbb{R}} \left\{ \frac{1}{2}(x(t)^2 + u^2) + p(t)u \right\} = -p(t)$
  - Canonical equations with boundary conditions:

$$\dot{x}(t) = \nabla_p H(x(t), u(t), p(t)) = u(t) = -p(t), \quad x(1) = 1$$
$$\dot{p}(t) = -\nabla_x H(x(t), u(t), p(t)) = -x(t), \quad p(0) = 0$$

- Candidate trajectory:

$$\ddot{x}(t) = x(t) \quad \Rightarrow \quad x(t) = ae^t + be^{-t} = \frac{e^t + e^{-t}}{e + e^{-1}}$$
$$p(t) = -\dot{x}(t) = -ae^t + be^{-t} = \frac{-e^t + e^{-t}}{e + e^{-1}}$$

  - $x(1) = 1 \quad \Rightarrow \quad ae + be^{-1} = 1$
  - $p(0) = 0 \quad \Rightarrow \quad -a + b = 0$
  - $x(0) \approx 0.65$
  - Open-loop control: $u(t) = \dot{x}(t) = \frac{e^t - e^{-t}}{e + e^{-1}}$



# Example: Free Terminal Time

- System: $\dot{x}(t) = u(t),\ x(0) = 0,\ x(T) = 1,\ u(t) \in \mathbb{R}$
- Cost: $\min \int_0^T 1 + \frac{1}{2}(x(t)^2 + u(t)^2)dt$
- Free terminal time: $T = \mathit{free}$
- Note: if we do not include 1 in the stage-cost (i.e., use the same cost as before), we would get $T^* = \infty$ (see next slide for details)
- Approach: use PMP to find a locally optimal open-loop policy

# Example: Free Terminal Time

- Pontryagin's Minimum Principle
  - Hamiltonian: $H(x(t), u(t), p(t)) = \frac{1}{2}(x(t)^2 + u(t)^2) + p(t)u(t)$
  - Minimum principle: $u(t) = \arg\min_{u \in \mathbb{R}} \left\{ \frac{1}{2}(x(t)^2 + u^2) + p(t)u \right\} = -p(t)$
  - Canonical equations with boundary conditions:

$$\dot{x}(t) = \nabla_p H(x(t), u(t), p(t)) = u(t) = -p(t), \;\; x(0) = 0, \; x(T) = 1$$
$$\dot{p}(t) = -\nabla_x H(x(t), u(t), p(t)) = -x(t)$$

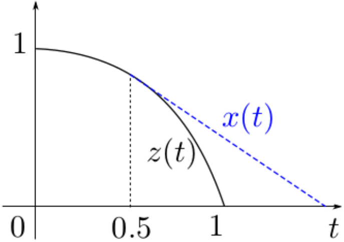
- Candidate trajectory: $\ddot{x}(t) = x(t) \quad \Rightarrow \quad x(t) = ae^t + be^{-t} = \frac{e^t - e^{-t}}{e^T - e^{-T}}$
  - $x(0) = 0 \quad \Rightarrow \quad a + b = 0$
  - $x(T) = 1 \quad \Rightarrow \quad ae^T + be^{-T} = 1$

- Free terminal time:

$$0 = H(x(t), u(t), p(t)) = 1 + \frac{1}{2}(x(t)^2 - p(t)^2)$$
$$= 1 + \frac{1}{2}\left(\frac{(e^t - e^{-t})^2 - (e^t + e^{-t})^2}{(e^T - e^{-T})^2}\right) = 1 - \frac{2}{(e^T - e^{-T})^2}$$
$$\Rightarrow \quad T \approx 0.66$$

# Example: Time-varying Singular Problem

- System: $\dot{x}(t) = u(t),\ x(0) = \mathit{free},\ x(1) = \mathit{free},\ u(t) \in [-1, 1]$
- Time-varying cost: $\min \frac{1}{2} \int_0^1 (x(t) - z(t))^2 dt$ for $z(t) = 1 - t^2$
- Example feasible state trajectory that tracks the desired $z(t)$ until the slope of $z(t)$ becomes less than $-1$ and the input $u(t)$ saturates:




- Approach: use PMP to find a locally optimal open-loop policy

# Example: Time-varying Singular Problem

- Pontryagin's Minimum Principle
  - Hamiltonian: $H(x, u, p, t) = \frac{1}{2}(x - z(t))^2 + pu$
  - Minimum principle:

$$u(t) = \arg\min_{|u| \le 1} H(x(t), u, p(t), t) = \begin{cases} -1 & \text{if } p(t) > 0 \\ \text{undetermined} & \text{if } p(t) = 0 \\ 1 & \text{if } p(t) < 0 \end{cases}$$

  - Canonical equations with boundary conditions:

$$\begin{aligned} \dot{x}(t) &= \nabla_p H(x(t), u(t), p(t)) = u(t), \\ \dot{p}(t) &= -\nabla_x H(x(t), u(t), p(t)) = -(x(t) - z(t)), \quad p(0) = 0, \; p(1) = 0 \end{aligned}$$

- **Singular arc**: when $p(t) = 0$ for a non-trivial time interval, the control cannot be determined from PMP

- In this example, the singular arc can be determined from the costate ODE. For $p(t) = 0$:

$$0 \equiv \dot{p}(t) = -x(t) + z(t) \quad \Rightarrow \quad u(t) = \dot{x}(t) = \dot{z}(t) = -2t$$

# Example: Time-varying Singular Problem

- Since $p(0) = 0$, the state trajectory follows a singular arc until $t_s \leq \frac{1}{2}$ (since $u(t) = -2t \in [-1, 1]$) when it switches to a regular arc with $u(t) = -1$ (since $z(t)$ is decreasing and we are trying to track it).
- For $0 \leq t \leq t_s \leq \frac{1}{2}$: $\qquad x(t) = z(t) \qquad p(t) = 0$
- For $t_s < t \leq 1$:

$$\dot{x}(t) = -1 \quad \Rightarrow \quad x(t) = z(t_s) - \int_{t_s}^{t} ds = 1 - t_s^2 - t + t_s$$

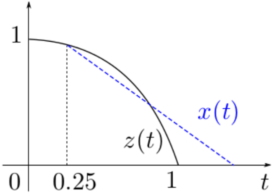
$$\dot{p}(t) = -(x(t) - z(t)) = t_s^2 - t_s - t^2 + t, \qquad p(t_s) = p(1) = 0$$

$$\Rightarrow p(s) = p(t_s) + \int_{t_s}^{s} (t_s^2 - t_s - t^2 + t)dt, \quad s \in [t_s, 1]$$

$$\Rightarrow 0 = p(1) = t_s^2 - t_s - \frac{1}{3} + \frac{1}{2} - t_s^3 + t_s^2 + \frac{t_s^3}{3} - \frac{t_s^2}{2}$$

$$\Rightarrow 0 = (t_s - 1)^2(1 - 4t_s)$$

$$\Rightarrow \boxed{t_s = \frac{1}{4}}$$



# Discrete-time PMP

- Consider a discrete-time problem with dynamics $\mathbf{x}_{t+1} = \mathbf{f}(\mathbf{x}_t, \mathbf{u}_t)$
- Introduce Lagrange multipliers $\mathbf{p}_{0:T}$ to relax the constraints:

$$L(\mathbf{x}_{0:T}, \mathbf{u}_{0:T-1}, \mathbf{p}_{0:T}) = \mathfrak{q}(\mathbf{x}_T) + \mathbf{x}_0^\top \mathbf{p}_0 + \sum_{t=0}^{T-1} \ell(\mathbf{x}_t, \mathbf{u}_t) + (\mathbf{f}(\mathbf{x}_t, \mathbf{u}_t) - \mathbf{x}_{t+1})^\top \mathbf{p}_{t+1}$$

$$= \mathfrak{q}(\mathbf{x}_T) + \mathbf{x}_0^\top \mathbf{p}_0 - \mathbf{x}_T^\top \mathbf{p}_T + \sum_{t=0}^{T-1} H(\mathbf{x}_t, \mathbf{u}_t, \mathbf{p}_{t+1}) - \mathbf{x}_t^\top \mathbf{p}_t$$

- Setting $\nabla_{\mathbf{x}} L = \nabla_{\mathbf{p}} L = 0$ and explicitly minimizing wrt $\mathbf{u}_{0:T-1}$ yields:

## Theorem: Discrete-time PMP

If $\mathbf{x}^*_{0:T}$, $\mathbf{u}^*_{0:T-1}$ is an optimal state-control trajectory starting at $\mathbf{x}_0$, then there exists a **costate trajectory** $\mathbf{p}^*_{0:T}$ such that:

$$\mathbf{x}^*_{t+1} = \nabla_{\mathbf{p}} H(\mathbf{x}^*_t, \mathbf{u}^*_t, \mathbf{p}^*_{t+1}) = \mathbf{f}(\mathbf{x}^*_t, \mathbf{u}^*_t), \qquad \mathbf{x}^*_0 = \mathbf{x}_0$$

$$\mathbf{p}^*_t = \nabla_{\mathbf{x}} H(\mathbf{x}^*_t, \mathbf{u}^*_t, \mathbf{p}^*_{t+1}) = \nabla_{\mathbf{x}} \ell(\mathbf{x}^*_t, \mathbf{u}^*_t) + \nabla_{\mathbf{x}} \mathbf{f}(\mathbf{x}^*_t, \mathbf{u}^*_t)^\top \mathbf{p}^*_{t+1}, \qquad \mathbf{p}^*_T = \nabla_{\mathbf{x}} \mathfrak{q}(\mathbf{x}^*_T)$$

$$\mathbf{u}^*_t = \arg\min_{\mathbf{u}} H(\mathbf{x}^*_t, \mathbf{u}, \mathbf{p}^*_{t+1})$$

# Gradient of the Value Function via the PMP

- The discrete-time PMP provides an efficient way to evaluate the gradient of the value function with respect to $\mathbf{u}$ and thus optimize control trajectories locally and numerically

**Theorem: Value Function Gradient**

Given an initial state $\mathbf{x}_0$ and trajectory $\mathbf{u}_{0:T-1}$, let $\mathbf{x}_{1:T}, \mathbf{p}_{0:T}$ be such that:

$$\mathbf{x}_{t+1} = \mathbf{f}(\mathbf{x}_t, \mathbf{u}_t), \qquad \mathbf{x}_0 \text{ given}$$

$$\mathbf{p}_t = \nabla_{\mathbf{x}} \ell(\mathbf{x}_t, \mathbf{u}_t) + [\nabla_{\mathbf{x}} \mathbf{f}(\mathbf{x}_t, \mathbf{u}_t)]^\top \mathbf{p}_{t+1}, \quad \mathbf{p}_T = \nabla_{\mathbf{x}} \mathfrak{q}(\mathbf{x}_T)$$

Then:

$$\nabla_{\mathbf{u}_t} V(\mathbf{x}_{0:T}, \mathbf{u}_{0:T-1}) = \nabla_{\mathbf{u}} H(\mathbf{x}_t, \mathbf{u}_t, \mathbf{p}_{t+1}) = \nabla_{\mathbf{u}} \ell(\mathbf{x}_t, \mathbf{u}_t) + \nabla_{\mathbf{u}} \mathbf{f}(\mathbf{x}_t, \mathbf{u}_t)^\top \mathbf{p}_{t+1}$$

- Note that $\mathbf{x}_t$ can be found in a forward pass (since it does not depend on $\mathbf{p}$) and then $\mathbf{p}_t$ can be found in a backward pass

# Proof by Induction

- The accumulated cost can be written recursively:

$$V_t(\mathbf{x}_{t:T}, \mathbf{u}_{t:T-1}) = \ell(\mathbf{x}_t, \mathbf{u}_t) + V_{t+1}(\mathbf{x}_{t+1:T}, \mathbf{u}_{t+1:T-1})$$

- Note that $\mathbf{u}_t$ affects the future costs only through $\mathbf{x}_{t+1} = f(\mathbf{x}_t, \mathbf{u}_t)$:

$$\nabla_{\mathbf{u}_t} V_t(\mathbf{x}_{t:T}, \mathbf{u}_{t:T-1}) = \nabla_{\mathbf{u}}\ell(\mathbf{x}_t, \mathbf{u}_t) + [\nabla_{\mathbf{u}}\mathbf{f}(\mathbf{x}_t, \mathbf{u}_t)]^\top \nabla_{\mathbf{x}_{t+1}} V_{t+1}(\mathbf{x}_{t+1:T}, \mathbf{u}_{t+1:T-1})$$

- **Claim**: $\mathbf{p}_t = \nabla_{\mathbf{x}_t} V_t(\mathbf{x}_{t:T}, \mathbf{u}_{t:T-1})$:
  - Base case: $\mathbf{p}_T = \nabla_{\mathbf{x}_T} \mathfrak{q}(\mathbf{x}_T)$
  - Induction: for $t \in [0, T)$:

$$\underbrace{\nabla_{\mathbf{x}_t} V_t(\mathbf{x}_{t:T}, \mathbf{u}_{t:T-1})}_{=\mathbf{p}_t} = \nabla_{\mathbf{x}}\ell(\mathbf{x}_t, \mathbf{u}_t) + [\nabla_{\mathbf{x}}\mathbf{f}(\mathbf{x}_t, \mathbf{u}_t)]^\top \underbrace{\nabla_{\mathbf{x}_{t+1}} V_{t+1}(\mathbf{x}_{t+1:T}, \mathbf{u}_{t+1:T-1})}_{=\mathbf{p}_{t+1}}$$

  which is identical with the costate difference equation.