# Optimal Control for a Controlled Sweeping Process with Applications to the Crowd Motion Model

#### Tan. H. Cao<sup>1</sup> Boris. S. Mordukhovich<sup>2</sup>

<sup>1</sup>Department of Applied Mathematics & Statistics, SUNY Korea



<sup>2</sup>Department of Mathematics, Wayne State University

The International Conference on Control of State-Constrained Dynamical Systems September 25-29, 2017 at Padua, Italy

## Outline

- **Optimal Control of Nonconvex Sweeping Process**
- 2 Generalized Differentiation
- **Necessary Optimality Conditions** 3
- Applications to the Crowd Motion Model



36

## Optimal Control of Nonconvex Sweeping Process

Given a terminal cost function  $\varphi$  and a running cost  $\ell$ , consider the optimal control problem (P): minimize

$$J[x, u, a] := \varphi(x(T)) + \int_0^T \ell(t, x(t), u(t), a(t), \dot{x}(t), \dot{u}(t), \dot{a}(t)), dt \quad (1)$$

over  $z(\cdot) := (x(\cdot), u(\cdot), a(\cdot)) \in W^{1,2}$  satisfying:

$$\begin{cases} -\dot{x}(t) \in N(x(t); C(t)) + f(x(t), a(t)) \text{ a.e. } t \in [0, T], \\ x(0) := x_0 \in C(0) \subset \mathbb{R}^n, \\ C(t) := C + u(t) \text{ with} \\ C := \{x \in \mathbb{R}^n | g_i(x) \ge 0 \forall i = 1, \dots, m\} \end{cases}$$
(2)

with the state constraints:

 $0 < r_1 \le ||u(t)|| \le r_2$  and  $g_i(x(t) - u(t)) \ge 0 \ \forall t \in [0, T], i = 1, ..., m$ . The International Conference on Control of S where  $g_i$  are convex  $C^2$ -smooth functions, the trajectory x(t) and control  $u(t) = (u_1(t), \ldots, u_n(t), a(t) = (a_1(t), \ldots, a_n(t))$  functions are absolutely continuous on the fixed interval [0, T]

The normal cone in the nonconvex sweeping process is understood as the proximal one defined via the projections

 $N_P(\bar{x};\Omega) := \{ v \in \mathbb{R}^n | \exists \alpha > 0 \text{ s.t. } \bar{x} \in \Pi(\bar{x} + \alpha v; \Omega) \}, \ \bar{x} \in \Omega$ 

with  $N_P(\bar{x}; \Omega) := \emptyset$  for  $\bar{x} \notin \Omega$ . However, all the major normal cones agree under the assumptions made ensuring the uniform prox-regularity (or "positive reach") of the sweeping sets C(t).

# Generalized Differentiation

See [Mor06,RW98]

**Normal Cone** to a closed set  $\Omega \subset \mathbb{R}^n$  at  $\bar{x} \in \Omega$ 

$$N(\bar{x};\Omega) := \left\{ v \mid \exists x_k \to \bar{x}, w_k \in \Pi(x_k;\Omega), \alpha_k \ge 0, \alpha_k(x_k - w_k) \to v \right\}$$

**Subdifferential** of an l.s.c. function  $\varphi \colon \mathbb{R}^n \to (-\infty, \infty]$  at  $\bar{x}$ 

$$\partial arphi(ar{x}) := \Big\{ v \big| \ (v,-1) \in \mathit{N}((ar{x},arphi(ar{x})); \operatorname{epi} arphi) \Big\}, \quad ar{x} \in \operatorname{dom} arphi$$

**Coderivative** of a set-valued mapping F

$$D^*F(\bar{x},\bar{y})(u) := \Big\{ v \big| (v,-u) \in \mathcal{N}((\bar{x},\bar{y});\operatorname{gph} F) \Big\}, \quad \bar{y} \in F(\bar{x})$$

**Generalized Hessian** of  $\varphi$  at  $\bar{x}$ 

$$\partial^2 arphi(ar{x}) := {\sf D}^*(\partial arphi)(ar{x},ar{v}), \quad ar{v} \in \partial arphi(ar{x})$$

Enjoy FULL CALCULUS and COMPLETELY CALCULATED in terms of the given data of (P)The International Conference on Control of S

Tan. H. Cao, Boris. S. Mordukhovich (WaynOptimal Control for a Controlled Sweeping Pi

# Necessary Optimality Conditions

For simplicity consider the case of smooth costs  $\varphi,\ell$ 

**THEOREM** Let  $\bar{z}(\cdot)$  be a strong local minimizer for (P). Then there exist a multiplier  $\lambda \ge 0$ , an adjoint arc  $p(t) = (p^x, p^u, p^a)(t) \in W^{1,2}$ , subgradient functions  $w(t) = (w^x, w^u, w^a) \in L^2$  and  $v(t) = (v^x, v^u, v^a) \in L^2$  such that

$$ig(w(t),v(t)ig)\in\mathrm{co}\,\partial\ellig(t,ar{z}(t),\dot{ar{z}}(t)ig)$$
 a.e.

and Borel measures  $\gamma \in C^*$ ,  $\xi^1 \in C^*_+$ ,  $\xi^2 \in C^*_-$  satisfying

• Primal-Dual Dynamic Relationships

$$\dot{\bar{x}}(t) + f(\bar{x}(t), \bar{a}(t)) = \sum_{i=1}^m \eta_i(t) \nabla g_i(\bar{x}(t) - \bar{u}(t))$$
 a.e.

with the uniquely defined  $\eta(t) \in L^2$  and

$$\dot{p}(t) = \lambda w(t) + \left( - 
abla_x fig(ar{x}(t),ar{a}(t)ig)^*ig(\lambda v^x(t) - q^x(t)ig), 0, \ 
abla_b fig(ar{x}(t),ar{a}(t)ig)^*ig(\lambda v^x(t) - q^x(t)ig)
ig)$$

 $q^{u}(t) = \lambda 
abla_{\dot{u}} \ell ig(t, \dot{ar{u}}(t)ig), \; q^{a}(t) \in \lambda \partial_{\dot{a}} \ell ig(t, \dot{ar{a}}(t)ig) \; \; ext{a.e.}$ 

where  $q(t) = (q^{\chi}, q^{u}, q^{a})$  is of bounded variation given by

$$q(t) := p(t) - \int_{[t,T]} (-d\gamma(s), 2\bar{u}(s)d(\xi^1(s) + \xi^2(s)) + d\gamma(s), 0)$$

Moreover, we have the implications

$$\left\{egin{array}{l} g_iig(ar{x}(t)-ar{u}(t)ig)>0 \Rightarrow \eta_i(t)=0, \ \eta_i(t)>0 \Rightarrow \langle 
abla g_iig(ar{x}(t)-ar{u}(t),\lambda v^{x}(t)-q^{x}(t)ig)
angle=0 \end{array}
ight.$$

• Transversality Conditions

$$-p^{x}(T) + \sum_{i \in I(\bar{x}(T) - \bar{u}(T))} \eta_{i}(T) \nabla g_{i}(\bar{x}(T) - \bar{u}(T)) \in \lambda \partial \varphi(\bar{x}(T))$$

$$p^{u}(T) - \sum_{i \in I(\bar{x}(T) - \bar{u}(T))} \eta_{i}(T) \nabla g_{i}(\bar{x}(T) - \bar{u}(T)) \in -2\bar{u}(T) \left( N_{[0,r_{2}]}(\|\bar{u}(T)\|) + N_{[r_{1},\infty)}(\|\bar{u}(T)\|) \right)$$

$$p^{a}(T) = 0$$

where  $I(y) \subset \{1, \ldots, m\}$  is the set of active constraint indices

• Nontriviality Conditions

$$\lambda + \|q^{u}(0)\| + \|p(T)\| + \|\xi^{1}\| + \|\xi^{2}\| > 0$$

Furthermore we have the implications

$$\begin{bmatrix} g_i(x_0 - \bar{u}(0)) > 0, \ i = 1, \dots, m \end{bmatrix} \Rightarrow \begin{bmatrix} \lambda + \|p(T)\| + \|\xi^1\| + \|\xi^2\| > 0 \end{bmatrix} \\ \begin{bmatrix} g_i(\bar{x}(T) - \bar{u}(T)) > 0, \ r_1 < \|\bar{u}(T)\| < r_2, \ i = 1, \dots, m \end{bmatrix} \Rightarrow \\ \begin{bmatrix} \lambda + \|q^u(0)\| + \|\xi^1\| + \|\xi^2\| > 0 \end{bmatrix}$$
The International Conference on Contractional Contractio

Tan. H. Cao, Boris. S. Mordukhovich (Wayn<mark>Optimal Control for a Controlled Sweeping P</mark>i

# Applications to the Crowd Motion Model

We can apply our necessary optimality condition derived in theory to solve the controlled crowd motion model in the planar.

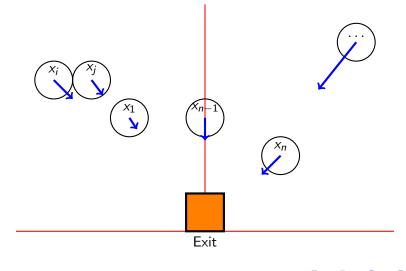
The dynamic description of this model as a sweeping process was developed by Maury and Venel [MauryVenel11].

The crowd motion model is designed to deal with local interactions between participants to describe the dynamics of pedestrian traffic. This microscopic model for crowd motion rests on two principles.

• A spontaneous velocity is the velocity that each participant would like to have in the absence of others.

• The actual velocity is the projection of the spontaneous velocity onto the set of admissible velocities.

Consider *n* participants  $(n \ge 2)$  identified with rigid disks of the same radius *R* in a planar.



The Internation

erence on Control of S

36

## Applications to the Crowd Motion Model

Non-overlapping condition:

 $Q_0 := \{ x \in \mathbb{R}^{2n} | D_{ii}(x) > 0 \quad \forall i \neq j \},\$ 

where  $D_{ii}(x) := ||x_i - x_i|| - 2R$ .

• The spontaneous velocity of participants is

 $U(x) = (U_0(x_1), \dots, U_0(x_n))$  for  $x \in Q_0$ ,

The set of feasible velocities is

 $C_{\mathsf{x}} := \{ \mathsf{v} = (\mathsf{v}_1, \ldots, \mathsf{v}_n) \in \mathbb{R}^{2n} | \forall i < j \ D_{ii}(\mathsf{x}) = 0 \Longrightarrow \langle G_{ii}(\mathsf{x}), \mathsf{v} \rangle \ge 0 \},\$ 

with

$$G_{ij}(x) = \nabla D_{ij}(x) = (0, \dots, 0, -e_{ij}(x), 0, \dots, 0, e_{ij}(x), 0, \dots, 0) \in \mathbb{R}^{2n}$$
  
and  $e_{ij}(x) = \frac{x_j - x_i}{\|x_j - x_i\|}$ .  
Boris, S. Mordukhovich (WaveQuetinal Control for a Controlled Sweeping Pl.

Tan. H. Cao, Boris. S. Mordukhovich (WaynOptimal Control for a Controlled Sweeping Pi

#### Specify our data to fit this model:

• The set C is

 $C := \{x = (x_1, \ldots, x_n) \in \mathbb{R}^{2n} | g_{ij}(x) \ge 0, \forall i \ne j, i, j = 1, \ldots, n\}$ 

with  $g_{ij}(x) := D_{ij}(x) = ||x_i - x_j|| - 2R$ .

• As all the participants exhibit the same behavior and want to reach the exit by the shortest path, their spontaneous velocities are

 $U(x) = (U_0(x_1), \dots, U_0(x_n))$  with  $U_0(x_i) = -s_i \nabla D(x_i)$ 

where  $D(x_i)$  stands for the distance between the position  $x_i$  and the exit positioned at the origin, and where the scalar  $s_i \ge 0$  denotes the speed.

In this case  $D(x_i) = ||x_i||$  so  $\nabla D(x_i) = \frac{x_i}{||x_i||}$  and thus  $s_i = ||U_0(x_i)||$ .

The perturbation is

$$f(x) = \left(-\frac{s_1}{\|x_1\|}x_1, \dots, -\frac{s_n}{\|x_n\|}x_n\right) \in \mathbb{R}^{2n} \text{ for all } x = (x_1, \dots, x_n) \in Q_0,$$

So

$$f(x) = (-s_1 \cos \theta_1, -s_1 \sin \theta_1, \dots, -s_n \cos \theta_n, -s_n \sin \theta_n)$$

where  $\theta_i$  denotes the direction of  $x_i$ . We involve  $a(\cdot) = (a_1(\cdot), \ldots, a_n(\cdot))$  into perturbations to control the speed of participants:

 $f(x,a) = (s_1a_1\cos\theta_1, s_1a_1\sin\theta_1, \dots, s_na_n\cos\theta_n, s_na_n\sin\theta_n).$ 

### Applications to the Crowd Motion Model

• Define the vector function  $ar{u}=(ar{u}_1,\ldots,ar{u}_n):[0,\,\mathcal{T}] o\mathbb{R}^{2n}$  by

$$ar{u}_{i+1}(t) = ar{u}_i(t) = \left(rac{r}{\sqrt{2n}}, rac{r}{\sqrt{2n}}
ight)$$

where r is a number such that  $r_1 \leq r \leq r_2$ .

• The controlled crowd motion dynamics is

 $\begin{cases} -\dot{x}(t) \in N(x(t); C(t)) + f(x(t), a(t)) \text{ for a.e. } t \in [0, T], \\ C(t) := C + \bar{u}(t), \ \|\bar{u}(t)\| = r \in [r_1, r_2] \text{ on } [0, T], \\ x(0) = x_0 \in C(0), \end{cases}$ 

• Consider the Bolza problem:

minimize 
$$J[x, a] := \frac{1}{2} \Big( \|x(T)\|^2 + \int_0^T \|a(t)\|^2 dt \Big)$$

We would like to *minimize* the **distance** of all the participants to the exit together with the **energy** of the feasible controls  $a(\cdot)$ .

# Applications to the Crowd Motion Model

Since all the participants would like to reach the exit by the shortest path and when two participants *i* and *j* are in contact they tend to adjust their velocities (speeds and directions) and maintain their new constant velocities until reaching someone or the end of the process at time t = T, then the trajectory  $x_i$  admits the following representations:

#### $\bar{x}_i(t) = \left(\|\bar{x}_i(t)\|\cos\theta_i(t), \|\bar{x}_i(t)\|\sin\theta_i(t)\right) \text{ for all } i = 1, \dots, n,$

where  $\theta_i$  denotes the piecewise-constant direction of participant *i* (each participant only switches his/her direction when he/she is in contact).

Necessary Optimality Conditions

(1) 
$$w(t) = (0, \bar{a}(t)), v(t) = (0, 0)$$
 for a.e.  $t \in [0, T]$ ;  
(2)  
 $\dot{\bar{x}}(t) + (s_1\bar{a}_1(t)\cos\theta_1(t), s_1\bar{a}_1(t)\sin\theta_1(t), \dots, s_n\bar{a}_n(t)\cos\theta_n(t), s_n\bar{a}_n(t)\sin\theta_n(t)) = \sum_{i < j} \eta_{ij}(t)\nabla g_{ij}(\bar{x}(t) - \bar{u}(t))$   
 $= \left(-\sum_{j>1} \eta_{1j}(t) \frac{\bar{x}_j(t) - \bar{x}_1(t)}{\|\bar{x}_j(t) - \bar{x}_1(t)\|}, \dots, \sum_{i < j} \eta_{ij}(t) \frac{\bar{x}_j(t) - \bar{x}_i(t)}{\|\bar{x}_j(t) - \bar{x}_i(t)\|} - \sum_{i > j} \eta_{ji}(t) \frac{\bar{x}_i(t) - \bar{x}_j(t)}{\|\bar{x}_i(t) - \bar{x}_j(t)\|}, \dots, \sum_{j < n} \eta_{jn}(t) \frac{\bar{x}_n(t) - \bar{x}_j(t)}{\|\bar{x}_n(t) - \bar{x}_j(t)\|}\right)$   
(3)  $\|\bar{x}_i(t) - \bar{x}_j(t)\| > 2R \Longrightarrow \eta_{ij}(t) = 0$  for all  $i < j$  and a.e.  $t \in [0, T]$ ;  
(4)  $\eta_{ij}(t) > 0 \Longrightarrow \left\langle q_j^x(t) - q_i^x(t), \bar{x}_j(t) - \bar{x}_i(t) \right\rangle = 0$  for all  $i < j$  and a.e.  $t \in [0, T]$ ;

Tan. H. Cao, Boris. S. Mordukhovich (Wayn<mark>Optimal Control for a Controlled Sweeping P</mark>i

$$(5) \begin{cases} \dot{p}(t) = (0, \lambda \bar{a}_{1}(t) - s_{1}(\cos \theta_{1}(t)q_{11}^{x}(t) + \sin \theta_{1}(t)q_{12}^{x}(t)) \\ \dots, \lambda \bar{a}_{n}(t) - s_{n}(\cos \theta_{n}(t)q_{n1}^{x}(t) + \sin \theta_{n}(t)q_{n2}^{x}(t))) \end{cases} \\ (6) q^{x}(t) = p^{x}(t) + \gamma([t, T]) \text{ for a.e. } t \in [0, T]; \\ (7) q^{a}(t) = p^{a}(t) = 0 \text{ for a.e. } t \in [0, T]; \\ (8) \begin{cases} p^{x}(T) + \lambda \bar{x}(T) = \left(-\sum_{j>1} \eta_{1j}(T) \frac{\bar{x}_{j}(T) - \bar{x}_{1}(T)}{\|\bar{x}_{j}(T) - \bar{x}_{1}(T)\|}, \dots, \right. \\ \sum_{i < j} \eta_{ij}(T) \frac{\bar{x}_{j}(T) - \bar{x}_{i}(T)}{\|\bar{x}_{j}(T) - \bar{x}_{i}(T)\|} - \sum_{i > j} \eta_{ji}(T) \frac{\bar{x}_{i}(T) - \bar{x}_{j}(T)}{\|\bar{x}_{i}(T) - \bar{x}_{j}(T)\|}, \\ \dots, \sum_{j < n} \eta_{jn}(T) \frac{\bar{x}_{n}(T) - \bar{x}_{j}(T)}{\|\bar{x}_{n}(T) - \bar{x}_{j}(T)\|} \right); \\ (9) p^{a}(T) = 0; \\ (10) \lambda + \|p^{x}(T)\| > 0. \end{cases}$$

#### The Crowd Motion Problem with Two Participants.

- Let  $t_1$  be the first time that two participants are in contact, i.e.,  $\|\bar{x}_1(t_1) \bar{x}_2(t_1)\| = 2R$ .
- The velocities of two participants (before and after  $t_1$ ) are given by

$$\begin{cases} \dot{x}_1(t) = (-s_1 \bar{a}_1(t) \cos \theta_1(0), -s_1 \bar{a}_1(t) \sin \theta_1(0)), \\ \dot{x}_2(t) = (-s_2 \bar{a}_2(t) \cos \theta_2(0), -s_2 \bar{a}_2(t) \sin \theta_2(0)) \end{cases}$$

and

$$\begin{cases} \dot{\bar{x}}_1(t) = -s_1 \bar{a}_1(t)(\cos\theta_1(t_1), \sin\theta_1(t_1)) - \frac{\eta_{12}(t)}{2R}(\bar{x}_2(t) - \bar{x}_1(t)), \\ \dot{\bar{x}}_2(t) = -s_2 \bar{a}_2(t)(\cos\theta_2(t_1), \sin\theta_2(t_1)) + \frac{\eta_{12}(t)}{2R}(\bar{x}_2(t) - \bar{x}_1(t)) \end{cases}$$

• After two participants are in contact, they switch their directions:

$$\theta_1(t_1) = \theta_2(t_1) = \theta.$$

Since the speeds are constant, it is to suppose that the functions ā<sub>i</sub>(·) are constant ā<sub>i</sub> on [0, T] for all i = 1, 2. Thus the vector function η<sub>12</sub>(·) is piecewise constant on [0, T]:

$$\eta_{12}(t) = \begin{cases} \eta_{12}(0) = 0 & \text{a.e. } t \in [0, t_1) \text{ including } t = 0 \\ \eta_{12}(t_1) & \text{a.e. } t \in [t_1, 6] \text{ including } t = t_1. \end{cases}$$

The trajectories are

 $\begin{cases} \bar{x}_{1}(t) = (\bar{x}_{11}(0), \bar{x}_{12}(0)) + (-s_{1}\bar{a}_{1}\cos\theta_{1}(0)t, -s_{1}\bar{a}_{1}\sin\theta_{1}(0)t) \\ \bar{x}_{2}(t) = (\bar{x}_{21}(0), \bar{x}_{22}(0)) + (-s_{2}\bar{a}_{2}\cos\theta_{2}(0)t, -s_{2}\bar{a}_{2}\sin\theta_{2}(0)t) \\ \end{cases}$ (4) for all  $t \in [0, t_{1})$  and

The International Conference on Control of S

Tan. H. Cao, Boris. S. Mordukhovich (WaynOptimal Control for a Controlled Sweeping Pr

$$\begin{cases} \bar{x}_{1}(t) = (\bar{x}_{11}(0), \bar{x}_{12}(0)) + (-s_{1}\bar{a}_{1}\cos\theta_{1}(0)t_{1} \\ + (-s_{1}\bar{a}_{1} + \eta_{12}(t_{1}))\cos\theta(t - t_{1}), -s_{1}\bar{a}_{1}\sin\theta_{1}(0)t_{1} \\ + (-s_{1}\bar{a}_{1} + \eta_{12}(t_{1}))\sin\theta(t - t_{1})) \end{cases}$$

$$\bar{x}_{2}(t) = (\bar{x}_{21}(0), \bar{x}_{22}(0)) + (-s_{2}\bar{a}_{2}\cos\theta_{2}(0)t_{1} \\ + (-s_{2}\bar{a}_{2} - \eta_{12}(t_{1}))\cos\theta(t - t_{1}), -s_{2}\bar{a}_{2}\sin\theta_{2}(0)t_{1} \\ + (-s_{2}\bar{a}_{2} - \eta_{12}(t_{1}))\sin\theta(t - t_{1})) \end{cases}$$
(5)

for all  $t \in [t_1, T]$ .

Tan. H. Cao, Boris. S. Mordukhovich (WaynOptimal Control for a Controlled Sweeping Pt / 36

• Since two participants have the same velocities as they have the same speeds and directions after  $t_1$ , then  $\dot{\bar{x}}_1(t) = \dot{\bar{x}}_2(t)$  for all  $t \in [t_1, T]$ , which implies

$$\eta_{12}(t_1) = rac{s_1 ar{a}_1 - s_2 ar{a}_2}{2}.$$

• Moreover, using the fact that  $\|\bar{x}_2(t_1) - \bar{x}_1(t_1)\| = 2R$  allows us to calculate the time  $t_1$  as follows:

 $\left\{ \begin{bmatrix} s_1 \bar{a}_1 \cos \theta_1(0) - s_2 \bar{a}_2 \cos \theta_2(0) \end{bmatrix}^2 + \begin{bmatrix} s_1 \bar{a}_1 \sin \theta_1(0) - s_2 \bar{a}_2 \sin \theta_2(0) \end{bmatrix}^2 \right\} t_1^2$  $+ 2 \left\{ \begin{bmatrix} \bar{x}_{21}(0) - \bar{x}_{11}(0) \end{bmatrix} \begin{bmatrix} s_1 \bar{a}_1 \cos \theta_1(0) - s_2 \bar{a}_2 \cos \theta_2(0) \end{bmatrix} \\+ \begin{bmatrix} \bar{x}_{22}(0) - \bar{x}_{12}(0) \end{bmatrix} \begin{bmatrix} s_1 \bar{a}_1 \sin \theta_1(0) - s_2 \bar{a}_2 \sin \theta_2(0) \end{bmatrix} \right\} t_1$  $+ \begin{bmatrix} \bar{x}_{21}(0) - \bar{x}_{11}(0) \end{bmatrix}^2 + \begin{bmatrix} \bar{x}_{22}(0) - \bar{x}_{12}(0) \end{bmatrix}^2 - 4R^2 = 0$ 

- If  $\eta_{12}(t_1) = 0$  then  $s_1 \bar{a}_1 = s_2 \bar{a}_2$ .
- If  $\eta_{12}(t_1) > 0$  then  $s_2\bar{a}_1 = s_1\bar{a}_2$  due to (4), (5), and (7). Hence, in both cases we can express the cost functional in terms of  $\bar{a}_1, \bar{a}_2$ , and  $\theta$  and can solve the optimization problem completely.

rerence on Control of S

• Specify the data as follows:

$$n = 2, \ T = 6, \ s_1 = 6, \ s_2 = 3, x_{01} = \left(-48 - \frac{6}{\sqrt{2}}, 48 + \frac{6}{\sqrt{2}}\right), \ x_{02} = (-48, 48), \ R = 3$$

- We have  $t_1 = 0$  (two participants are in contact at the initial time),  $\theta_1(\cdot) = \theta_2(\cdot) = 135^\circ (\theta_1(\cdot) \text{ and } \theta_2(\cdot) \text{ are constant on the interval } [0, T]$ ).
- Consider two cases:

**Case 1:**  $\eta_{12}(t_1) = \eta_{12}(0) = 0$ . Then the cost functional is

$$J[x,a] = 1311\bar{a}_1^2 - 36(96\sqrt{2} + 6)\bar{a}_1 + \left(48 + \frac{6}{\sqrt{2}}\right)^2 + 48^2.$$

erence on Control of

So J attains its minimum at  $\bar{a}_1 = \frac{(96\sqrt{2}+6)18}{1311} \approx 1.95$  and thus  $\bar{a}_2 = 2\bar{a}_1 \approx 3.9$ .

The minimum cost in this case is  $J \approx 66.49$ . Also, we can compute the trajectory as follows:

$$\begin{cases} \bar{x}_1(t) = \left(-48 - \frac{6}{\sqrt{2}} + 8.27t, 48 + \frac{6}{\sqrt{2}} - 8.27t\right)\\ \bar{x}_2(t) = \left(-48 + 8.27t, 48 - 8.27t\right) \end{cases}$$

The spontaneous velocities are (8.27, -8.27) and (8.27, -8.27). **Case 2:**  $\eta_{12}(t_1) = \eta_{12}(0) > 0$ . In this case, we have  $\bar{a}_1 = 2\bar{a}_2$  and thus  $\eta_{12}(t_1) = \frac{9}{2}\bar{a}_2$ . Then the cost functional is

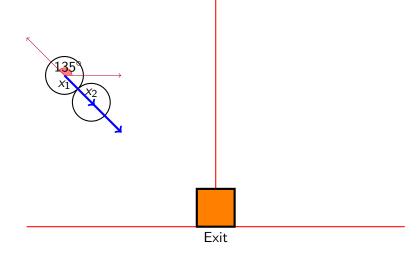
$$J[x,a] = 2040\bar{a}_2^2 - 45(96\sqrt{2}+6)\bar{a}_2 + \left(48 + \frac{6}{\sqrt{2}}\right)^2 + 48^2$$

So J attains its minimum at  $\bar{a}_2 = \frac{45(96\sqrt{2}+6)}{4080} \approx 1.56$  and hence  $\bar{a}_1 = 2\bar{a}_2 \approx 3.12$ . The minimum cost in this case is  $J \approx 45.9$ .

Comparing two above cases, we conclude that the optimal solution is

$$\begin{cases} (\bar{a}_1, \bar{a}_2) = (3.12, 1.56) \\ \bar{x}_1(t) = \left( -48 - \frac{6}{\sqrt{2}} + 8.27t, 48 + \frac{6}{\sqrt{2}} - 8.27t \right) \\ \bar{x}_2(t) = (-48 + 8.27t, 48 - 8.27t) \end{cases}$$

The spontaneous velocities are (13.24, -13.24) and (3.31, -3.31).



Tan. H. Cao, Boris. S. Mordukhovich (Wayn<sup>O</sup>ptimal Control for a Controlled Sweeping Pi / 36

• Specify the data as follows:

 $n = 2, T = 6, s_1 = 6, s_2 = 3, x_{01} = (-60, 60), x_{02} = (-48, 48), R = 3.$ 

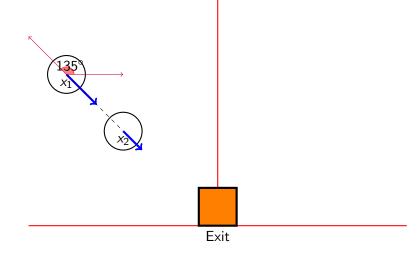
- In this case we have  $t_1 > 0$  and  $\theta_1(0) = \theta_2(0) = 135^{\circ}$ .
- The optimal solution is

$$(\bar{a}_1, \bar{a}_2) = (3.36, 1.68),$$

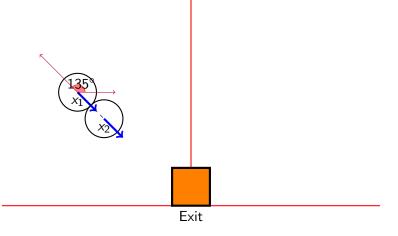
$$ar{x}_1(t) = \left\{ egin{array}{ll} (14.26t-60,-14.26t+60) & ext{for} & t \in [0,0.73) \ (8.91t-56.12,-8.91t+56.12) & ext{for} & t \in [0.73,6] \end{array} 
ight.$$

and

$$ar{x}_2(t) = \left\{ egin{array}{c} (3.56t-48,-3.56t+48) & ext{for} \ t\in[0,0.73) \ (8.91t-51.88,-8.91t+51.88) & ext{for} \ t\in[0.73,6]. \end{array} 
ight.$$



Tan. H. Cao, Boris. S. Mordukhovich (Wayn<sup>O</sup>ptimal Control for a Controlled Sweeping Pi / 36



Tan. H. Cao, Boris. S. Mordukhovich (Wayn<sup>O</sup>ptimal Control for a Controlled Sweeping Pi / 36

• Specify the data as follows:

 $n = 2, T = 6, s_1 = 6, s_2 = 3, x_{01} = (-60, 60), x_{02} = (-48, 54), R = 3.$ 

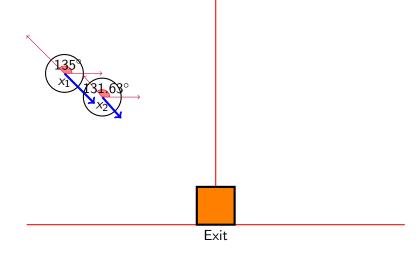
- In this case we have  $t_1 > 0$ ,  $\theta_1(0) = 135^\circ$ , and  $\theta_2(0) = 131.63^\circ$ .
- The optimal solution is

 $(\bar{a}_1, \bar{a}_2) = (2.62, 1.31),$ 

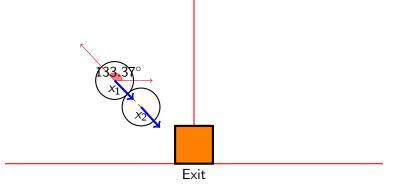
 $\bar{x}_1(t) = \begin{cases} (-60 + 11.12t, 60 - 11.12t) & \text{for } t \in [0, 0.702) \\ (-56.93 + 6.75t, 57.21 - 7.14t) & \text{for } t \in [0.702, 6] \end{cases}$ 

and

$$ar{x}_2(t) = \left\{ egin{array}{cc} (-48+2.61t,54-2.94t) & ext{for} \ t\in[0,0.702) \ (-50.91+6.75t,56.96-7.14t) & ext{for} \ t\in[0.702,6] \end{array} 
ight.$$



Tan. H. Cao, Boris. S. Mordukhovich (Wayn<sup>O</sup>ptimal Control for a Controlled Sweeping Pi / 36



# Some References

- A. V. Arutyunov and S. M. Aseev. Investigation of the degeneracy phenomenon of the maximum principle for optimal control problems with state constraints, *SIAM J. Control Optim.*, 35: 930–952, 1997.
- T. H. Cao and B. S. Mordukhovich. Optimal control of a perturbed sweeping process via discrete approximations. *Disc. Cont. Dyn. Syst. Ser. B*, 21 (2016), No. 10; DOI 10.3934/dcdsb.2016100.
- T. H. Cao and B. S. Mordukhovich. Optimality conditions for a controlled sweeping process with applications to the crowd motion model. *Disc. Cont. Dyn. Syst., Ser B,* 21 (2017), 267-306; DOI:10.3934/dcdsb.2017014.
- F. H. Clarke, Yu. S Ledyaev, R. J. Stern and P. R. Wolenski. *Nonsmooth Analysis and Control Theory*. Springer, 1998.
- G. Colombo, R. Henrion, N. D. Hoang and B. S. Mordukhovich. Optimal control of the sweeping process over polyhedral controlled sets. *J. Diff. Eqs.* 260 (2016), 3397-3447.

Tan. H. Cao, Boris. S. Mordukhovich (Wayn<mark>Optimal Control for a Controlled Sweeping P</mark>i

# Some References

- R. Henrion, B. S. Mordukhovich and N. M. Nam. Second-order analysis of polyhedral systems in finite and infinite dimensions with applications to robust stability of variational inequalities. *SIAM J. Optim.*, 20:2199–2227, 2010.
- B. Maury and J. Venel. A mathematical framework for a crowd motion model. *C. R. Acad. Sci. Paris Ser. I*, 346:1245–1250, 2008.
- B. Maury and J. Venel. Handling of contacts in crowd motion simulations. In C. Appert-Rolland et al., editors, *Traffic and Granular Flow '07*, pages 171–180. Springer, 2009.
- B. S. Mordukhovich. Discrete approximations and refined Euler-Lagrange conditions for differential inclusions. *SIAM J. Control Optim.*, 33:882–915, 1995.
- B. S. Mordukhovich. Variational Analysis and Generalized Differentiation, I: Basic Theory. Springer, 2006. The International Conference on Control of S

Tan. H. Cao, Boris. S. Mordukhovich (Wayn<mark>Optimal Control for a Controlled Sweeping P</mark>i

### Some References

- R. T. Rockafellar and R. J-B. Wets. Variational Analysis. Springer, 2004.
- A. A. Tolstonogov. *Control sweeping process*, J. Convex Anal, **23** (2016), 1099–1123

The International Con

ference on Control of S

36

R. B. Vinter. *Optimal Control*, Birkhaüser, 2000.

# Thank you!

Tan. H. Cao, Boris. S. Mordukhovich (WaynOptimal Control for a Controlled Sweeping Pt / 36