

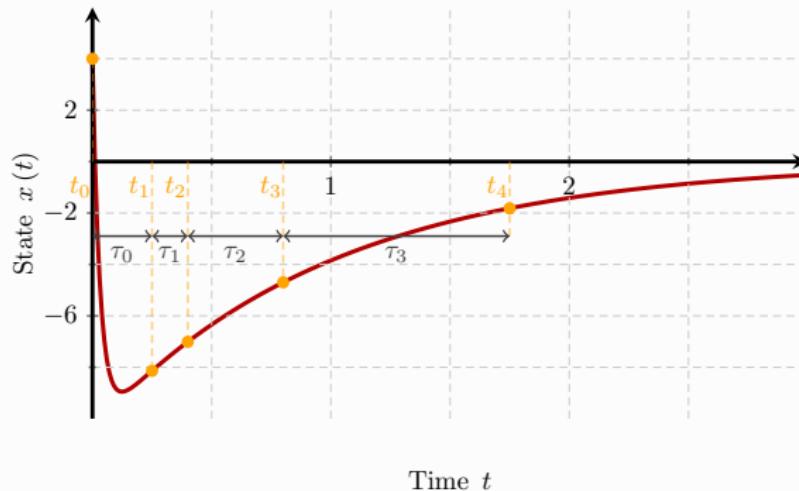
Optimal Control

Martina Maggio

Saarland University
Department of Computer Science

October 30, 2025

SAMPLING



Sampling

- ▶ $\{t_0, t_1, \dots, t_N\}$: Sampling Pattern
- ▶ t_k : Sampling Instants
- ▶ $\tau_k = t_{k+1} - t_k$: Interarrival Times

THE PROBLEM

Given

$$\blacktriangleright \begin{cases} \dot{x}(t) = Ax(t) + Bu(t) \\ x(0) = x_0 \end{cases}$$

- We restrict $u(t)$ to be in the class of piecewise constant functions and denote it as $\bar{u}(t)$
- Finite horizon $[0, T]$
- Number N of control updates

find

- Sampling instants $0 = t_1 < \dots < t_N = T$
- Piecewise constant $\bar{u}(t) = u_k \quad \forall t \in [t_{k-1}, t_k)$

that minimizes the performance index

$$\blacktriangleright \mathcal{J}(\bar{u}) = \int_0^T (x'(t) Q x(t) + \bar{u}'(t) R \bar{u}(t)) dt + x'(T) S x(T)$$

NOTES

Question

How can we separate the system more, but keep the same spacing for other bulletpoints?

Question

For all quantifier in the items

QUADRATIC PERFORMANCE INDEX

$$\begin{aligned}\mathcal{J}(\bar{u}) &= \int_0^T \left(x'(t) \begin{array}{c} Q \\ \succeq \end{array} x(t) + \bar{u}'(t) \begin{array}{c} R \\ \succ \end{array} \bar{u}'(t) \right) dt + x'(T) \begin{array}{c} S \\ \succeq \end{array} x(T) \\ \text{s.t. } &\begin{cases} \dot{x}(t) = Ax(t) + Bu(t) \\ x(0) = x_0 \end{cases}\end{aligned}$$

- ▶ $x(t) \in \mathbb{R}^n$: system state
- ▶ $u(t) \in \mathbb{R}^m$: system input
- ▶ A, B, Q, R, S : constant matrices

OUTLINE

- ▶ Computation of optimal control $u(t)$ for continuous-time systems
- ▶ Discretization Process for given $\{t_0, \dots, t_N\}$
 1. System Discretization
 2. Computation of optimal control $\{u_1, \dots, u_N\}$ for the discrete-time system
- ▶ Sampling Density and Sampling Method Cost

TODO

Slide animation with the plot

TODO

Update Results bullet point

OUTLINE

- ▶ Computation of optimal control $u(t)$ for continuous-time systems
- ▶ Discretization Process for given $\{t_0, \dots, t_N\}$
 1. System Discretization
 2. Computation of optimal control $\{u_1, \dots, u_N\}$ for the discrete-time system
- ▶ Sampling Density and Sampling Method Cost
- ▶ Sampling Methods for finding $\{t_0, \dots, t_N\}$
 1. Periodic sampling
 2. Lebesgue sampling
 3. Quantization-based sampling
- ▶ Results

NOTES

Question

In the def, u_k or a set of us ?

OPTIMAL CONTROL: CONTINUOUS-TIME SYSTEMS

$$\text{minimize}_u \int_0^T \left(x'(t) Q x(t) + u'(t) R u(t) \right) dt + x(T)' S x(T)$$

Riccati equation for continuous-time systems

$$\begin{cases} \dot{K}(t) = K(t) B R^{-1} B' K(t) - A' K(t) - K(t) A - Q, \\ K(T) = S \end{cases}$$

which gives us the optimal control $u(t)$

$$u(t) = -R^{-1}B' K(t) x(t)$$

with achieved cost

$$\mathcal{J}_\infty = x_0' K(0) x_0$$

NOTES

Question

K or $K(t)$?



OPTIMAL CONTROL: DISCRETE-TIME SYSTEMS

Given the time points $\{t_0, \dots, t_N\}$, with interarrivals $\tau_k, k \in \{0, \dots, N\}$, the discrete-time state space equations are:

$$\begin{cases} x_{k+1} &= \bar{A}_k x_k + \bar{B}_k \\ x(0) &= x_0 \end{cases}$$

- $\bar{A}_k = \Phi(\tau_k), \quad \Phi(\tau) = e^{A\tau_k}$
- $\bar{B}_k = \Gamma(\tau_k), \quad \Gamma(\tau) = \int_0^\tau e^{A(\tau-t)} dt B$

NOTES

Question

A bar over A is weird.

Comment

Integration limits? + a note about a variable change?

PERFORMANCE INDEX FOR DISCRETE-TIME SYSTEMS

$$\begin{aligned}
 & \int_0^T (x'(t) Q x(t) + \bar{u}'(t) R \bar{u}(t)) dt + x'(T) S x(T) \\
 &= \sum_{k=0}^{N-1} \int_{t_k}^{t_{k+1}} (x'(t) Q x(t) + \bar{u}'(t) R \bar{u}(t)) dt + x'(T) S x(T) \\
 &= \sum_{k=0}^{N-1} \left[\int_{t_k}^{t_{k+1}} (\Phi x_k + \Gamma u_k)' Q (\Phi x_k + \Gamma u_k) dt + \int_{t_k}^{t_{k+1}} u'_k R u_k \right] + x'(T) S x(T) \\
 &= \underbrace{x'_k \left(\int_{t_k}^{t_{k+1}} \Phi' Q \Phi dt \right)}_{\bar{Q}} x_k + \underbrace{u'_k \left(\int_{t_k}^{t_{k+1}} \Gamma' Q \Gamma dt + \int_{t_k}^{t_{k+1}} R dt \right)}_{\tau_k R} u_k + \underbrace{2x'_k \left(\int_{t_k}^{t_{k+1}} \Phi' Q \Gamma dt \right)}_{\bar{P}} u_k + x'(T) S x(T)
 \end{aligned}$$

$$\mathcal{J}(\bar{u}) = \sum_{k=0}^{N-1} \left(x'_k \bar{Q} x_k + u'_k \bar{R} u_k + 2x'_k \bar{P} u_k \right) + x'_N S x_N$$

NOTES

TODO

add more of \pause in equations

Question

Different brackets for integrals due to underbrace.

DYNAMIC PROGRAMMING: BELLMAN EQUATION

Idea: We define a *recursive cost-to-go function* that minimizes the remaining cost given the current state.

$$\mathcal{J}_k(x_k) = \min_u \left[\underbrace{x_k^\top Q_k x_k}_{\text{State penalty}} + \underbrace{u^\top R_k u}_{\text{Control penalty}} + \underbrace{2x_k^\top S_k u}_{\text{Cross term}} + \mathcal{J}_{k+1}(x_{k+1}) \right]$$

$$\mathcal{J}_N(x) = x^\top S x$$

$$x_{k+1} = A_k x_k + B_k u_k$$

Comment

This slide not reviewed yet! Just a test. DP slides to be added later!

COMPARING SAMPLING METHODS: SAMPLING DENSITY

Sampling Density

Given x_0, A, B, Q, R , and S , and interval length T , and a number of samples N , the *sampling density* $\sigma_{N,m} : [0, T] \rightarrow \mathbb{R}^+$ of any sampling method m is defined as

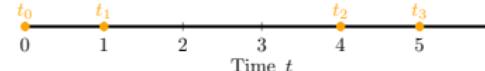
$$\sigma_{N,m}(t) = \frac{1}{N \tau_k} \quad \forall t \in [t_k, t_{k+1}), \quad k \in \{0, \dots, N-1\}$$

- ▶ Temporal distribution of sampling instants
- ▶ Sampling density is normalized

Example

Consider $T = 5$ units, $N = 4$ samples, and the following sampling instants

- ▶ $\sigma_4(t) = \frac{1}{4 \cdot 1} = \frac{1}{4}, \quad \forall t \in [0, 1)$
- ▶ $\sigma_4(t) = \frac{1}{4 \cdot 3} = \frac{1}{12}, \quad \forall t \in [1, 4)$



COMPARING SAMPLING METHODS: SAMPLING DENSITY

Sampling Density

Given x_0, A, B, Q, R , and S , and interval length T , and a number of samples N , the *sampling density* $\sigma_{N,m} : [0, T] \rightarrow \mathbb{R}^+$ of any sampling method m is defined as

$$\sigma_{N,m}(t) = \frac{1}{N \tau_k} \quad \forall t \in [t_k, t_{k+1}), \quad k \in \{0, \dots, N-1\}$$

- ▶ Temporal distribution of sampling instants
- ▶ Sampling density is normalized

Asymptotic Sampling Density

To remove the dependency on N , we define the *asymptotic sampling density* as $\sigma_m : [0, T] \rightarrow \mathbb{R}^+$ as the limit

$$\sigma_m(t) = \lim_{N \rightarrow \infty} \sigma_{N,m}(t)$$

COMPARING SAMPLING METHODS: NORMALIZED COST

Normalized Cost

Given x_0 , A , B , Q , R , and S , and interval length T , and a number of samples N , the *normalized cost* of any sampling method m is defined as

$$c_{N,m} = \frac{N^2}{T^2} \frac{\mathcal{J}_{N,m} - \mathcal{J}_\infty}{\mathcal{J}_\infty}$$

where $\mathcal{J}_{N,m}$ is the minimal cost of the sampling method m with N samples, and \mathcal{J}_∞ is the minimal cost of the continuous-time system.

Example

TODO

COMPARING SAMPLING METHODS: NORMALIZED COST

Normalized Cost

Given x_0, A, B, Q, R , and S , and interval length T , and a number of samples N , the *normalized cost* of any sampling method m is defined as

$$c_{N,m} = \frac{N^2}{T^2} \frac{\mathcal{J}_{N,m} - \mathcal{J}_\infty}{\mathcal{J}_\infty}$$

where $\mathcal{J}_{N,m}$ is the minimal cost of the sampling method m with N samples, and \mathcal{J}_∞ is the minimal cost of the continuous-time system.

Asymptotic Normalized Cost

To remove the dependency on N , we define the *asymptotic normalized cost* as the limit

$$c_m = \lim_{N \rightarrow \infty} c_{N,m}$$

PERIODIC SAMPLING

We divide the interval $[0, T]$ into N parts of equal size

$$\tau_k = \tau = \frac{T}{N}, \quad k \in \{0, \dots, N-1\}$$

$$t_k = k \cdot \frac{T}{N}, \quad k \in \{0, \dots, N\}$$

For $N \in \mathbb{N}$, we get the constant sampling density

$$\sigma_{per,N}(t) = \frac{1}{N \cdot t_k} = \frac{1}{N} \cdot \frac{N}{T} = \frac{1}{T}$$

PERIODIC SAMPLING: OPTIMAL CONTROL

For sampling period τ , the solution $\bar{K}(\tau)$ of the discrete-time Riccati equation can be determined analytically as

$$\bar{K}(\tau) = K_\infty + X \cdot \frac{\tau^2}{2} + o(\tau^2)$$

where K_∞ is the solution of the continuous-time Riccati equation, and X is the solution of a particular equation.

... informally, optimal controller of the discrete-time can be expressed as the continuous-time solution K_∞ plus a correction term that is proportional to the square of the sampling period τ .

NOTES

Question

How do we do a reference? just as a bibliography entry?

Question

phrasing of the *X* intro? maybe some more precise reference. Feels out of blue.

PERIODIC SAMPLING: ASYMPTOTIC NORMALIZED COST

$$c_{N,\text{per}} = \frac{N^2}{T^2} \frac{\mathcal{J}_{N,\text{per}} - \mathcal{J}_\infty}{\mathcal{J}_\infty}$$

$$\bar{K}(\tau) = K_\infty + X \cdot \frac{\tau^2}{2} + o(\tau^2)$$

$$\begin{aligned} c_{\text{per}} &= \lim_{N \rightarrow \infty} \frac{N^2}{T^2} \frac{x_0' \bar{K}(\tau) x_0 - x_0' K_\infty x_0}{x_0' K_\infty x_0} \\ &= \lim_{N \rightarrow \infty} \frac{N^2}{T^2} \frac{x_0' \left(K_\infty + X \cdot \frac{\tau^2}{2} + o(\tau^2) \right) x_0 - x_0' K_\infty x_0}{x_0' K_\infty x_0} \\ &= \lim_{N \rightarrow \infty} \frac{N^2}{T^2} \frac{x_0' \left(K_\infty + X \cdot \frac{T^2}{2N^2} + o\left(\frac{T^2}{2N^2}\right) \right) x_0 - x_0' K_\infty x_0}{x_0' K_\infty x_0} \\ &= \lim_{N \rightarrow \infty} \frac{N^2}{T^2} \frac{x_0' \frac{XT^2}{2N^2} x_0 + x_0' o(N^{-2}) x_0}{x_0' K_\infty x_0} \\ &= \frac{x_0' X x_0}{2 x_0' K_\infty x_0} \end{aligned}$$

NOTES

Question

The boxes are not boxing :(

PERIODIC SAMPLING: EXAMPLE

$$c_{\text{per}} = \frac{x_0' X x_0}{2 x_0' K_\infty x_0}$$

Example

For a first-order system ($n = 1$), wlog $B = R = 1$, we obtain

$$\begin{aligned} X &= \frac{1}{12}(K_\infty - A)K_\infty^2, \\ K_\infty &= A + \sqrt{A^2 + Q}. \end{aligned}$$

which gives us the asymptotic normalized cost

$$c_{\text{per}} = \frac{1}{24}A\sqrt{A^2 + Q} + A^2 + Q.$$

NOTES

Question

should we do italics every time we use a defined instance? Like *asymptotic normalized cost*.

DETERMINISTIC LEBESGUE SAMPLING

- ▶ **Intuition:** Sample more frequently where the optimal control changes faster
- ▶ Sample whenever the optimal u changes by a fixed threshold Δ , so after any sampling instant t_k , the next t_{k+1} is determined s.t.

$$\| u(t_{t+1}) - u(t_k) \| = \Delta$$

where u is the optimal continuous-time input

Example

TODO

DETERMINISTIC LEBESGUE SAMPLING

$$\| u(t_{k+1}) - u(t_k) \| = \Delta$$

In the case of a scalar input ($m = 1$) and a given number N of sampling instance in $[0, T]$, we compute the sampling instants t_k

$$\begin{aligned} \int_{t_k}^{t_{k+1}} |\dot{u}(t)| dt &= |u(t_{k+1}) - u(t_k)| \\ &= \Delta \\ &= \frac{1}{N} \cdot \underbrace{\int_0^T |\dot{u}(t)| dt}_{N \cdot \Delta} \end{aligned}$$

DETERMINISTIC LEBESGUE SAMPLING: SAMPLING DENSITY

$$\int_{t_k}^{t_{k+1}} |\dot{u}(t)| dt = \frac{1}{N} \cdot \int_0^T |\dot{u}(t)| dt$$

$$\begin{aligned}\sigma_{\text{dls}}(t) &= \frac{1}{N \cdot \tau_k} \\ &= \frac{\int_{t_k}^{t_{k+1}} |\dot{u}(t)| dt}{\int_0^T |\dot{u}(t)| dt} \cdot \frac{1}{\tau_k} \\ &= \frac{\int_{t_k}^{t_{k+1}} |\dot{u}(t)| dt}{\tau_k} \cdot \frac{1}{\int_0^T |\dot{u}(t)| dt} \\ &= \frac{|u(t_{k+1}) - u(t_k)|}{t_{k+1} - t_k} \cdot \frac{1}{\int_0^T |\dot{u}(t)| dt}\end{aligned}$$

- ▶ Sampling intervals vary depending on $|\dot{u}(t)|$
- ▶ No closed formula for the asymptotic normalized cost c_{dls}

NOTES

Question

integrals are inlined, even with \displaystyle