

```
In[1129]:=
```

```
ClearAll["Global*`"]
```

Define transition terms between road segments

See “explore-transitions-between-road-segments” file for explanations.

```
In[995]:=
```

```
capacity = 30;
```

```
quadratic[r_] = r  $\left(1 - \frac{r}{\text{capacity}}\right)$ ;
```

```
In[997]:=
```

```
 $\sigma[x_] = \text{LogisticSigmoid}[x]$ ;  $c = \frac{3}{8}$ ;
```

```
transition1[r_] =  $a \sigma\left[\frac{4}{a} r\right] - \frac{a}{2}$ ;
```

```
transition2[r_] =  $-c a \sigma\left[\frac{4}{a} (r - a)\right]$ ;
```

```
capacity = 15;
```

```
sigmoidsUnsolved[r_] = transition1[r] + transition2[r];
```

```
minimizer = Solve[sigmoidsUnsolved'[r] == 0, r, Reals][[1, 1, 2]];
```

```
asol = Solve[minimizer == capacity, a][[1, 1]];
```

```
sigmoids[r_] = sigmoidsUnsolved[r] /. asol;
```

```
In[1130]:=
```

```
b = -3; capacity = 30;
```

```
before[r_] :=  $r \left(1 - \frac{r}{\text{capacity}}\right)$ ;
```

```
after[r_] :=  $\frac{d}{r - a} - b$ ;
```

```
switchtime =  $\frac{3}{4} \text{capacity}$ ;
```

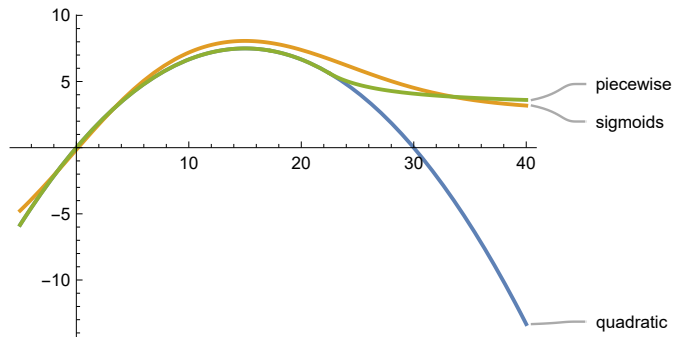
```
zsol = Solve[{before[z] == after[z], before'[z] == after'[z]}, {a, d}][[1]];
```

```
piecewise[r_] := before[r] Boole[r ≤ switchtime] + after[r] Boole[switchtime < r] /.  
(zsol /. z → switchtime);
```

In[1227]:=

```
plot = Plot[{quadratic[r], sigmoids[r], piecewise[r]}, {r, plotmin, plotmax},
  PlotLabels → {quadratic, sigmoids, piecewise}]
```

Out[1227]=



Apply Pontryagin's Maximum Principle (PMP)

In[1136]:=

```
(*Initial conditions*)
n0 = 10; m0 = 10; l0 = 0; q0 = 10;
x0 = {n0, m0, l0, q0};

(*Parameters e.g. rates and costs*)
evoparams = {α → 1, β → 1, γ → 1, δ → 1};
costparams = {Q → 1, L → 1, U → 1};

x[t_] := {n[t], m[t], l[t], q[t]};
f[t_] := {np[t], mp[t], lp[t], qp[t]};
p[t_] := {p1[t], p2[t], p3[t], p4[t]};

ptf = Table[0, Length[p[t]]]; (*state endpoints free*)
pp[H_] [t_] := -D[H, {x[t]}]
H := p[t].f[t] - LL[t]
```

Quadratic transition

For short lengths of time, the solution works and makes sense...

In[1399]:=

```

np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] + \delta \text{quadratic}[m[t]] + u[t]$ ;
lp[t_] =  $\delta \text{quadratic}[m[t]]$ ;
qp[t_] =  $\beta - u[t]$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]]

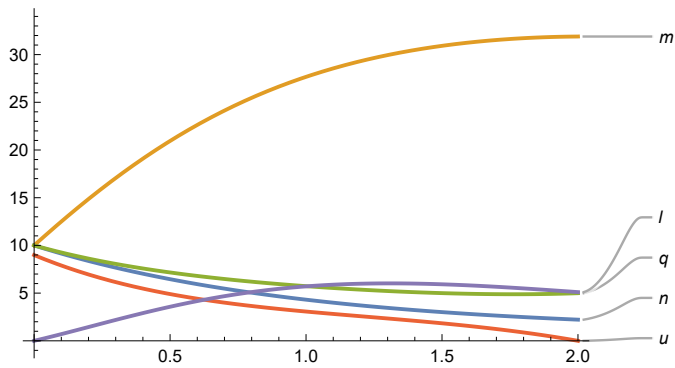
t0 = 0; tf = 2;
sol = NDSolve[
  Thread[Join[x'[t], p'[t], x[t0], p[tf]] ==
    Join[f[t], pp[H][t], x0, ptf]] /. usol /. evoparams /. costparams,
  {m, n, l, q, p1, p2, p3, p4},
  {t, t0, tf}];
Plot[Evaluate[{n[t], m[t], q[t], u[t], l[t]} /. usol /. sol /. costparams], {t, t0, tf},
  AxesOrigin -> {0, 0}, PlotLabels -> {n, m, q, u, l}]

```

Out[1404]=

$$\left\{ \left\{ u[t] \rightarrow \frac{p2[t] - p4[t]}{2U} \right\} \right\}$$

Out[1407]=



But for $tf = 3$ or 4 , the solution stops making sense.

And for $tf = 5$ and higher, the solution fails entirely.

In[1489]:=

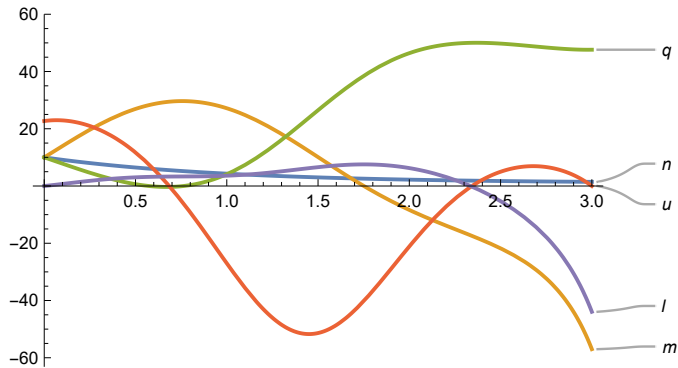
```

np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] + \delta \text{quadratic}[m[t]] + u[t]$ ;
lp[t_] =  $\delta \text{quadratic}[m[t]]$ ;
qp[t_] =  $\beta - u[t]$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]];

t0 = 0; tf = 3;
sol = NDSolve[
  Thread[Join[x'[t], p'[t], x[t0], p[tf]] ==
    Join[f[t], pp[H][t], x0, ptf]] /. usol /. evoparams /. costparams,
  {m, n, l, q, p1, p2, p3, p4},
  {t, t0, tf}];
Plot[Evaluate[{n[t], m[t], q[t], u[t], l[t]} /. usol /. sol /. costparams], {t, t0, tf},
  AxesOrigin -> {0, 0}, PlotLabels -> {n, m, q, u, l}]

```

Out[1497]=



Sum of sigmoids transition

This variation takes the longest to solve out of the three in this notebook attempted with PMP.

Again, for small values of t_f , the solution makes sense.

In[1516]:=

```

np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{sigmoids}[m[t]] + u[t]$ ;
lp[t_] =  $\delta \text{sigmoids}[m[t]]$ ;
qp[t_] =  $\beta - u[t]$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]]

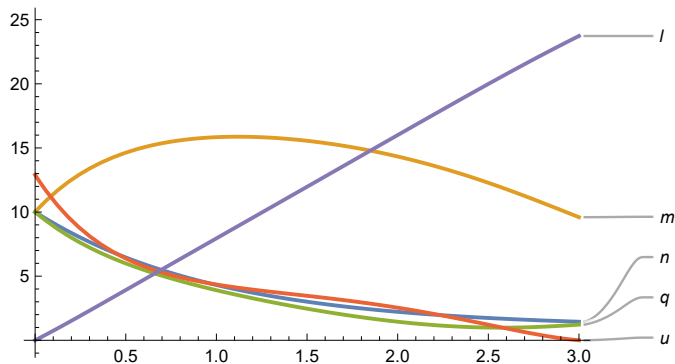
t0 = 0; tf = 3;
sol = NDSolve[
  Thread[Join[x'[t], p'[t], x[t0], p[tf]] ==
    Join[f[t], pp[H][t], x0, ptf]] /. asol /. usol /. evoparams /. costparams,
  {m, n, l, q, p1, p2, p3, p4},
  {t, t0, tf}];
Plot[Evaluate[{n[t], m[t], q[t], u[t], l[t]} /. usol /. sol /. costparams], {t, t0, tf},
  AxesOrigin -> {0, 0}, PlotLabels -> {n, m, q, u, l}]

```

Out[1521]=

$$\left\{ \left\{ u[t] \rightarrow \frac{p2[t] - p4[t]}{2U} \right\} \right\}$$

Out[1524]=



But for larger values of tf, the solution again fails.

In[1507]:=

```

np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{sigmoids}[m[t]] + u[t]$ ;
lp[t_] =  $\delta \text{sigmoids}[m[t]]$ ;
qp[t_] =  $\beta - u[t]$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]]

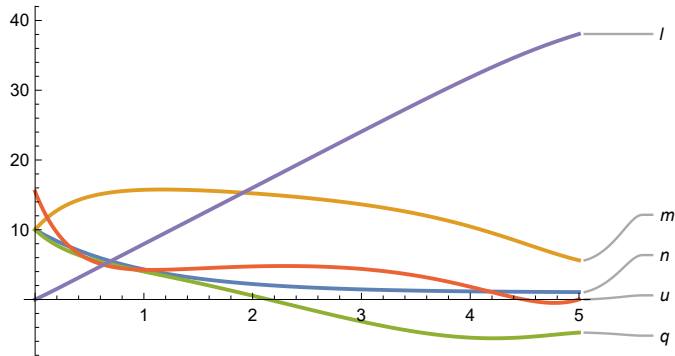
t0 = 0; tf = 5;
sol = NDSolve[
  Thread[Join[x'[t], p'[t], x[t0], p[tf]] ==
    Join[f[t], pp[H][t], x0, ptf]] /. asol /. usol /. evoparams /. costparams,
  {m, n, l, q, p1, p2, p3, p4},
  {t, t0, tf}];
Plot[Evaluate[{n[t], m[t], q[t], u[t], l[t]} /. usol /. sol /. costparams], {t, t0, tf},
  AxesOrigin -> {0, 0}, PlotLabels -> {n, m, q, u, l}]

```

Out[1512]=

$$\left\{ \left\{ u[t] \rightarrow \frac{p2[t] - p4[t]}{2U} \right\} \right\}$$

Out[1515]=



Piecewise transition

For short lengths of time, the solution works and makes sense...

In[1372]:=

```

np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{piecewise}[m[t]] + u[t]$ ;
lp[t_] =  $\delta \text{piecewise}[m[t]]$ ;
qp[t_] =  $\beta - u[t]$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]] [[1, 1]]

t0 = 0; tf = 3;
sol = NDSolve[
  Thread[Join[x'[t], p'[t], x[t0], p[tf]] ==
    Join[f[t], pp[H][t], x0, ptf]] /. usol /. evoparams /. costparams,
  {m, n, l, q, p1, p2, p3, p4},
  {t, t0, tf},
  Method -> {"PDEDiscretization" -> "FiniteElement"}];
Plot[Evaluate[{n[t], m[t], q[t], u[t], l[t]} /. usol /. sol /. costparams], {t, t0, tf},
  AxesOrigin -> {0, 0}, PlotLabels -> {n, m, q, u, l}]

```

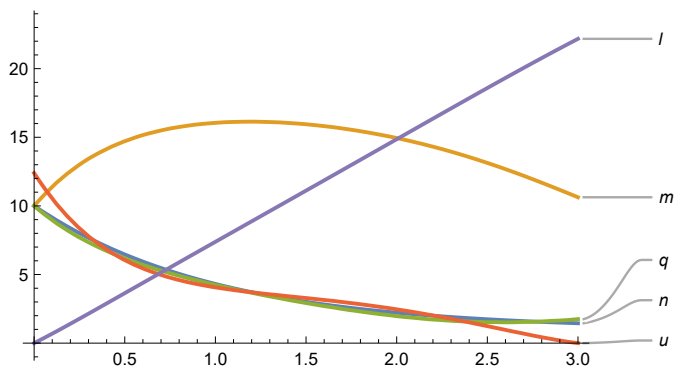
Out[1377]=

$$u[t] \rightarrow \frac{p2[t] - p4[t]}{2U}$$

... NDSolve`FEM`InitializePDECoefficients: The PDE is convection dominated and the result may not be stable. Adding artificial diffusion may help. [i](#)

... NDSolve`FEM`InitializePDECoefficients: The PDE is convection dominated and the result may not be stable. Adding artificial diffusion may help. [i](#)

Out[1380]=



But for longer lengths of time, we achieve negative values of q using the control, and the control itself becomes negative. It seems some numerical error is also occurring.

Upon setting $tf = 10$ or higher, the solution entirely fails.

In[1318]:=

```

np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{piecewise}[m[t]] + u[t]$ ;
lp[t_] =  $\delta \text{piecewise}[m[t]]$ ;
qp[t_] =  $\beta - u[t]$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]] [[1, 1]];

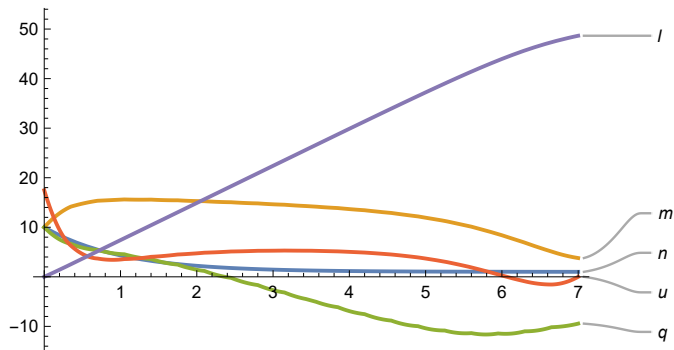
t0 = 0; tf = 7;
sol = NDSolve[
  Thread[Join[x'[t], p'[t], x[t0], p[tf]] ==
    Join[f[t], pp[H][t], x0, ptf] /. usol /. evoparams /. costparams,
    {m, n, l, q, p1, p2, p3, p4},
    {t, t0, tf},
    Method -> {"PDEDiscretization" -> "FiniteElement"}];
Plot[Evaluate[{n[t], m[t], q[t], u[t], l[t]} /. usol /. sol /. costparams], {t, t0, tf},
  AxesOrigin -> {0, 0}, PlotLabels -> {n, m, q, u, l}]

```

⋯ NDSolve`FEM`InitializePDECoefficients: The PDE is convection dominated and the result may not be stable. Adding artificial diffusion may help. ⓘ

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Out[1326]=



Explore variations on u in cost and evolution

evolution: u^2

cost: u^2

PMP yields $u = 0$

```
In[ ]:= np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{sigmoids}[m[t]] + u[t]^2$ ;
lp[t_] =  $\delta \text{sigmoids}[m[t]]$ ;
qp[t_] =  $\beta - u[t]^2$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]]

Out[ ]:=
{ {u[t] -> 0} }
```

evolution: u^2

cost: u

Solution fails

```
In[ ]:= np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{sigmoids}[m[t]] + u[t]^2$ ;
lp[t_] =  $\delta \text{sigmoids}[m[t]]$ ;
qp[t_] =  $\beta - u[t]^2$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]$ ;
usol = Solve[D[H, u[t]] == 0, u[t]]

Out[ ]:=
{ {u[t] ->  $\frac{U}{2 (p2[t] - p4[t])}$ } }
```

```
In[ ]:= t0 = 0; tf = 1;
sol = NDSolve[
  Thread[Join[x'[t], p'[t], x[t0], p[tf]] ==
    Join[f[t], pp[H][t], x0, ptf]] /. asol /. usol /. evoparams /. costparams,
  {m, n, l, q, p1, p2, p3, p4},
  {t, t0, tf}];
```

Power: Infinite expression $\frac{1}{0.^2}$ encountered. [i](#)

evolution: u

cost: u

Bang-bang

```
In[8]:= np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{sigmoids}[m[t]] + u[t]$ ;
lp[t_] =  $\delta \text{sigmoids}[m[t]]$ ;
qp[t_] =  $\beta - u[t]$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2 + U u[t]$ ;
usol = Solve[D[H, u[t]] == 0, u[t]]

Out[8]=
{ }
```

evolution: u^2

cost: no u

PMP yields $u = 0$

```
In[9]:= np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{sigmoids}[m[t]] + u[t]^2$ ;
lp[t_] =  $\delta \text{sigmoids}[m[t]]$ ;
qp[t_] =  $\beta - u[t]^2$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]]

Out[9]=
{ { u[t]  $\rightarrow$  0 } }
```

evolution: u

cost: no u

Bang-bang

```
In[10]:= np[t_] =  $\alpha - \gamma n[t]$ ;
mp[t_] =  $\gamma n[t] - \delta \text{sigmoids}[m[t]] + u[t]$ ;
lp[t_] =  $\delta \text{sigmoids}[m[t]]$ ;
qp[t_] =  $\beta - u[t]$ ;
LL[t_] =  $Q q[t]^2 - L l[t]^2$ ;
usol = Solve[D[H, u[t]] == 0, u[t]]

Out[10]=
{ }
```