

Vehicle trajectories in a tandem of intersections

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Let $\dot{x}(t)$ and $\ddot{x}(t)$ denote the first and second derivative of $x(t)$ with respect to time t . Let $\mathcal{D}[a, b]$ denote the set of valid *trajectories*, which we define as continuously differentiable functions $\gamma : [a, b] \rightarrow \mathbb{R}$ satisfying the constraints

$$0 \leq \dot{\gamma}(t) \leq 1 \quad \text{and} \quad -\omega \leq \ddot{\gamma}(t) \leq \bar{\omega}, \quad \text{for all } t \in [a, b]. \quad (1)$$

For $\gamma_1 \in \mathcal{D}[a_1, b_1], \gamma_2 \in \mathcal{D}[a_2, b_2]$, when we write $\gamma_1 \leq \gamma_2$ without explicitly mentioning where it applies, we mean $t \in [a_1, b_1] \cap [a_2, b_2]$. We also write $\gamma \leq \min\{\gamma_1, \gamma_2\}$ as a shorthand for $\gamma \leq \gamma_1$ and $\gamma \leq \gamma_2$.

Definition 1. *Given some trajectory $\gamma \in \mathcal{D}[a, b]$ and some time $\xi \in [a, b]$, consider the stopping trajectory $\gamma[\xi]$ that is identical to the original trajectory until ξ , from where it starts decelerating to a full stop, so that at time $t \geq \xi$, the position is given by*

$$\gamma[\xi](t) = \gamma(\xi) + \int_{\xi}^t \max\{0, \dot{\gamma}(\xi) - \omega(\tau - \xi)\} d\tau \quad (2a)$$

$$= \gamma(\xi) + \begin{cases} \dot{\gamma}(\xi)(t - \xi) - \omega(t - \xi)^2/2 & \text{for } t \leq \xi + \dot{\gamma}(\xi)/\omega, \\ (\dot{\gamma}(\xi))^2/(2\omega) & \text{for } t \geq \xi + \dot{\gamma}(\xi)/\omega. \end{cases} \quad (2b)$$

The above definition guarantees $\gamma[\xi] \in \mathcal{D}[a, \infty)$. Note that a stopping trajectory serves as a lower bound in the sense that, for any $\mu \in \mathcal{D}[c, d]$ such that $\gamma = \mu$ on $[a, \xi] \cap [c, d]$, we have $\gamma \leq \mu$ and $\dot{\gamma} \leq \dot{\mu}$. Furthermore, $\gamma[\xi](t)$ is a non-decreasing function in terms of either of its arguments, while fixing the other. To see this for ξ , fix any t and consider $\xi_1 \leq \xi_2$, then note that $\gamma[\xi_1](t)$ is a lower bound for $\gamma[\xi_2](t)$.

Property 1. *Both $\gamma[\xi](t)$ and $\dot{\gamma}[\xi](t)$ are continuous when considered as functions of (ξ, t) .*

Proof. Write $f(\xi, t) := \gamma[\xi](t)$ to emphasize that we are dealing with two variables. Recall that $\dot{\gamma}$ is continuous by assumption, so the equation $\tau = \xi + \dot{\gamma}(\xi)/\omega$ defines a separation boundary of the domain of f . Both cases of (2b) are continuous and they agree at this boundary, so f is continuous on all of its domain. Since $x \mapsto \max\{0, x\}$ is continuous, it is easy to see that also $(\xi, t) \mapsto \dot{\gamma}[\xi](t) = \max\{0, \dot{\gamma}(\xi) - \omega(\tau - \xi)\}$ is continuous. \square

Because $\gamma[\xi](t)$ is continuous and non-decreasing in ξ , the set

$$X(t_0, x_0) := \{\xi : \gamma[\xi](t_0) = x_0\} \quad (3)$$

is a closed interval (follows from Lemma 3), so we can consider the maximum

$$\xi(t_0, x_0) := \max X(t_0, x_0). \quad (4)$$

Consider the closed region $\bar{U} := \{(t, x) : \gamma[a](t) \leq x \leq \gamma[b](t)\}$. For each $(t_0, x_0) \in \bar{U}$, there must be some ξ_0 such that $\gamma[\xi_0](t_0) = x_0$, as a consequence of the intermediate value theorem and the above continuity property. Consider \bar{U} without the points on γ , which we denote by

$$U := \bar{U} \setminus \{(t, x) : \gamma(t) = x\}. \quad (5)$$

Next, we prove that $\gamma[\xi_0]$ is actually unique if $(t_0, x_0) \in U$, so that we may regard $\xi(t_0, x_0)$ as the canonical representation of this unique trajectory $\gamma[\xi(t_0, x_0)]$.

Property 2. For $(t_0, x_0) \in U$, if $\gamma[\xi_1](t_0) = \gamma[\xi_2](t_0) = x_0$, then $\gamma[\xi_1] = \gamma[\xi_2]$.

Proof. Suppose $t_0 < \xi_i$, then $x_0 = \gamma[\xi_i](t_0) = \gamma(t_0)$ contradicts the assumption $(t_0, x_0) \in U$. Therefore, assume $\xi_1 \leq \xi_2 < t_0$, without loss of generality. Since $\gamma[\xi_1] = \gamma[\xi_2]$ on $[a, \xi_1]$, note that we have the lower bounds

$$\gamma[\xi_1] \leq \gamma[\xi_2] \quad \text{and} \quad \dot{\gamma}[\xi_1] \leq \dot{\gamma}[\xi_2]. \quad (6)$$

We must have $\dot{\gamma}[\xi_1](t_0) = \dot{\gamma}[\xi_2](t_0)$, because otherwise $\gamma[\xi_1] > \gamma[\xi_2]$ somewhere in a sufficiently small neighborhood of t_0 , which contradicts the first lower bound.

It is clear from Definition 1 that

$$\ddot{\gamma}[\xi_i](t) = \begin{cases} \ddot{\gamma}(t) & \text{for } t < \xi_i, \\ -\omega & \text{for } t \in (\xi_i, \xi_i + \dot{\gamma}(\xi_i)/\omega), \\ 0 & \text{for } t > \xi_i + \dot{\gamma}(\xi_i)/\omega, \end{cases} \quad (7)$$

for both $i \in \{1, 2\}$. Note that $\dot{\gamma}(\xi_1) - \omega(\xi_2 - \xi_1) \leq \dot{\gamma}(\xi_2)$, which can be rewritten as

$$\xi_2 + \dot{\gamma}(\xi_2)/\omega \geq \xi_1 + \dot{\gamma}(\xi_1)/\omega. \quad (8)$$

This shows that $\ddot{\gamma}[\xi_1](t) \geq \ddot{\gamma}[\xi_2](t)$, for every $t \geq \xi_2$. Because $\dot{\gamma}[\xi_1](t_0) = \dot{\gamma}[\xi_2](t_0)$, this in turn ensures that $\dot{\gamma}[\xi_1](t) \geq \dot{\gamma}[\xi_2](t)$ for $t \geq t_0$. Together with the opposite inequality in (6), we conclude that on $[t_0, \infty)$, we have $\dot{\gamma}[\xi_1] = \dot{\gamma}[\xi_2]$ and thus $\gamma[\xi_1] = \gamma[\xi_2]$.

It remains to show that $\gamma[\xi_1] = \gamma[\xi_2]$ on $[\xi_1, t_0]$, so consider the smallest $t^* \in (\xi_1, t_0)$ such that $\gamma[\xi_1](t^*) < \gamma[\xi_2](t^*)$. Since $\dot{\gamma}[\xi_1] \leq \dot{\gamma}[\xi_2]$, this implies that $\gamma[\xi_1](t) < \gamma[\xi_2](t)$ for all $t \geq t^*$, but this contradicts the assumption $\gamma[\xi_1](t_0) = \gamma[\xi_2](t_0)$. \square

Lemma 1. Let $\gamma_1 \in \mathcal{D}[a_1, b_1]$ and $\gamma_2 \in \mathcal{D}[a_2, b_2]$ be two trajectories that are intersecting at exactly one time t_c and assume $\dot{\gamma}_1(t_c) > \dot{\gamma}_2(t_c)$, then under the conditions

$$(C1) \quad \gamma_2 \geq \gamma_1[a_1],$$

$$(C2) \quad b_2 \geq t_c + \dot{\gamma}_1(t_c)/\omega,$$

there is a unique trajectory φ such that

- (i) $\varphi = \gamma_1[\xi]$, for some $\xi < t_c$,
- (ii) $\varphi(\tau) = \gamma_2(\tau)$ and $\dot{\varphi}(\tau) = \dot{\gamma}_2(\tau)$, for some $\tau > t_c$,
- (iii) $\varphi \leq \gamma_2$.

Proof.

- Identify for which parameters $\xi < t_c < \tau$ we have $\gamma_1[\xi](\tau) = \gamma_2(\tau)$ and $\dot{\gamma}_1[\xi](\tau) = \dot{\gamma}_2(\tau)$.
 - Define the set U and the functions $X(t, x)$ and $\xi(t, x)$ as we did in equations (3)–(5) for γ above, but now for γ_1 .
 - For each $\tau > t_c$, observe that $(\tau, \gamma_2(\tau)) \in U$. It follows from Property 2 that $\varphi_{[\tau]} := \gamma_1[\xi(\tau, \gamma_2(\tau))]$ is the unique stopping trajectory such that $\varphi_{[\tau]}(\tau) = \gamma_2(\tau)$. Next, we investigate when this unique trajectory touches γ_2 tangentially. More precisely, consider the set of times

$$T := \{\tau > t_c : \dot{\varphi}_{[\tau]}(\tau) = \dot{\gamma}_2(\tau), \xi(\tau, \gamma_2(\tau)) < t_c\}. \quad (9)$$

- We define the auxiliary function $g(t, x) := \dot{\gamma}_1[\xi(t, x)](t)$, which gives the slope of the unique stopping trajectory through each point $(t, x) \in U$.

- Function g is non-decreasing and Lipschitz continuous in x .
- Let $x_1 \leq x_2$ and τ such that $g(\tau, x_1)$ and $g(\tau, x_2)$ are defined. There must be $\xi_1 \leq \xi_2$ such that $h_\tau(\xi_1) = x_1$ and $h_\tau(\xi_2) = x_2$ and we have

$$\begin{aligned} g(\tau, x_1) &= \dot{\gamma}_1[\xi_1](\tau) = \max\{0, \dot{\gamma}_1(\xi_1) - \omega(\tau - \xi_1)\} \\ &= \max\{0, \dot{\gamma}_1(\xi_1) - \omega(\xi_2 - \xi_1) - \omega(\tau - \xi_2)\} \\ &\leq \max\{0, \dot{\gamma}_1(\xi_2) - \omega(\tau - \xi_2)\} = \dot{\gamma}_1[\xi_2](\tau) = g(\tau, x_2). \end{aligned}$$

- Furthermore, we have $\dot{\gamma}_1(\xi_2) \leq \dot{\gamma}_1(\xi_1) + \bar{\omega}(\xi_2 - \xi_1)$, so that

$$\begin{aligned} g(\tau, x_2) &= \max\{0, \dot{\gamma}_1(\xi_2) - \omega(\tau - \xi_2)\} \\ &\leq \max\{0, \dot{\gamma}_1(\xi_1) + \bar{\omega}(\xi_2 - \xi_1) - \omega(\tau - \xi_2)\} \\ &= \max\{0, \dot{\gamma}_1(\xi_1) - \omega(\tau - \xi_1) + (\omega + \bar{\omega})(\xi_2 - \xi_1)\} \\ &\leq \max\{0, \dot{\gamma}_1(\xi_1) - \omega(\tau - \xi_1)\} + (\omega + \bar{\omega})(\xi_2 - \xi_1) \\ &= g(\tau, x_1) + (\omega + \bar{\omega})(\xi_2 - \xi_1). \end{aligned}$$

Observe that, together with the above non-decreasing property, this shows that g is Lipschitz continuous in x , with Lipschitz constant $(\omega + \bar{\omega})$.

- Note that T can also be written as

$$T = \{\tau > t_c : g(\tau, \gamma_2(\tau)) = \dot{\gamma}_2(\tau), \xi(\tau, \gamma_2(\tau)) < t_c\}, \quad (12)$$

so continuity of g shows that it is a closed set (Lemma 3). It is not necessarily connected (see for example Figure 1), so it is the union of a sequence of disjoint closed intervals T_1, T_2, \dots, T_n .

- Define $\tau_i := \min T_i$ and let $\varphi_i := \varphi_{[\tau_i]}$ denote the unique stopping trajectory through $(\tau_i, \gamma_2(\tau_i))$. For $\tau \in T_i$, we have $\dot{\gamma}_2(\tau) = g(\tau, \gamma_2(\tau))$ by definition of T_i . Moreover, we have

$$\dot{\varphi}_i(t) = g(t, \varphi_i(t)), \quad (13)$$

for every t for which these quantities are defined, so in particular on T_i . This shows that γ_2 and φ_i are both solutions to the initial value problem

$$\begin{cases} \dot{x}(t) = g(t, x(t)) & \text{for } t \in T_i, \\ x(\tau_i) = \gamma_2(\tau_i). \end{cases} \quad (14)$$

Since $g(t, x)$ is continuous in t and Lipschitz continuous in x , it is a consequence of the (local) existence and uniqueness theorem (Picard-Lindelöf) that $\gamma_2 = \varphi_i$ on T_i . Hence, we have $\varphi_i = \varphi_{[\tau]}$ for any $\tau \in T_i$, so we regard φ_i as being the canonical stopping trajectory for T_i .

- Show that τ_1 and thus φ_1 exists. We write $s(\tau) := g(\tau, \gamma_2(\tau))$ and $t_f := t_c + \dot{\gamma}_1(t_c)/\omega$. Note that this part relies on conditions (C1) and (C2).
- Suppose $\gamma_2(t_f) \leq \gamma_1[t_c](t_f)$, then it follows from the fact that g is non-decreasing in x that $g(t_f, \gamma_2(t_f)) \leq g(t_f, \gamma_1[t_c](t_f)) = \dot{\gamma}_1(t_c) - \omega(t_f - t_c) = 0$, so $s(t_f) = 0$.
- Otherwise $\gamma_2(t_f) > \gamma_1[t_c](t_f)$, then it follows (from Lemma ...) that γ_2 crosses $\gamma_1[t_c]$ at some time $t_d \in (t_c, t_f)$ with $\dot{\gamma}_2(t_d) > \gamma_1[t_c](t_d) = s(t_d)$.
- We have $\gamma_1[a_1](t) \leq \gamma_2(t) \leq \gamma_1[t_c](t)$ for $t \in \{t_f, t_d\}$, so the intermediate value theorem guarantees that $s(t)$ actually exists in both cases, because there is some $a_1 \leq \xi < t_c$ such that $\gamma_2(t) = \gamma_1[\xi](t)$ and thus $s(t) = g(t, \gamma_2(t)) = \dot{\gamma}_1[\xi](t)$ exists.

- In both cases above, we have $\dot{\gamma}_2(t_c) < \dot{\gamma}_1(t_c) = s(t_c)$ and $\dot{\gamma}_2(t_d) \geq s(t_d)$ for some $t_d \in (t_c, t_f]$. Hence, there must be some smallest $\tau_1 \in (t_c, t_d]$ such that $\dot{\gamma}_2(\tau_1) = s(\tau_1)$, which is a consequence of the intermediate value theorem.
- If $i \geq 2$, then $\varphi_i > \gamma_2$ somewhere.
- Let $i \geq 1$, we show that $\varphi_{i+1}(t) > \gamma_2(t)$ for some t . Recall the lower bound property, so $\gamma_2(t) \geq \varphi_i(t)$ and $\dot{\gamma}_2(t) \geq \dot{\varphi}_i(t)$ for $t \geq \tau_i$. Define $\hat{\tau}_i := \max T_i$, such that $T_i = [\tau_i, \hat{\tau}_i]$, then by definition of T_i , there must be some $\delta > 0$ such that

$$\gamma_2(\hat{\tau}_i + \delta) > \varphi_i(\hat{\tau}_i + \delta), \quad (15)$$

since otherwise $\gamma_2 = \varphi_i$ on some open neighborhood of $\hat{\tau}_i$ and then also

$$\dot{\gamma}_2(t) = \dot{\varphi}_i(t) \stackrel{(13)}{=} g(t, \varphi_i(t)) = g(t, \gamma_2(t)), \quad (16)$$

which contradicts the definition of $\hat{\tau}_i$. Therefore, we have $\gamma_2(t) > \varphi_i(t)$ for all $t \geq \hat{\tau}_i + \delta$. For $t = \tau_{i+1}$, in particular, it follows that $\varphi_{i+1}(\tau_{i+1}) = \gamma_2(\tau_{i+1}) > \varphi_i(\tau_{i+1})$, which shows that $\varphi_{i+1} > \varphi_i$ on (ξ_i, ∞) , due to Property 2, but this means that $\varphi_{i+1}(\tau_i) > \varphi_i(\tau_i) = \gamma_2(\tau_i)$.

- If $\varphi_i > \gamma_2$ somewhere, then $i \geq 2$.
- Suppose $\varphi_i(t_x) > \gamma_2(t_x)$ for some $t_x \in (t_c, \tau_i)$, then there must be some $\tau_0 \in (t_c, t_x)$ such that $\gamma_2(\tau_0) = \varphi_i(\tau_0)$ and $\dot{\gamma}_2(\tau_0) < \dot{\varphi}_i(\tau_0)$. Note that this crossing must happen because we require $\xi_i < t_c$.
- Since $g(t, x)$ is non-decreasing in x , we have

$$s(t) = g(t, \gamma_2(t)) \leq g(t, \varphi_i(t)) = \dot{\varphi}_i(t), \quad (17)$$

for every $t \in [\tau_0, \tau_i]$ and at the endpoints, we have

$$s(\tau_0) = \varphi_i(\tau_0), \quad s(\tau_i) = \varphi_i(\tau_i). \quad (18)$$

Furthermore, observe that $\gamma_2(\tau_0) = \varphi_i(\tau_0)$ and $\gamma_2(\tau_i) = \varphi_i(\tau_i)$ require that

$$\int_{\tau_0}^{\tau_i} \dot{\gamma}_2(t) dt = \int_{\tau_0}^{\tau_i} \dot{\varphi}_i(t) dt. \quad (19)$$

- Since $\dot{\gamma}_2(\tau_0) < \dot{\varphi}_i(\tau_0)$, it follows from (19) that there must be some $t \in (\tau_0, \tau_i)$ such that $\dot{\gamma}_2(t) > \dot{\varphi}_i(t)$. Together with $s(\tau_0) = \dot{\varphi}_i(\tau_0) > \dot{\gamma}_2(\tau_0)$ and $s(t) \leq \dot{\varphi}_i(t)$ for $t \in [\tau_0, \tau_i]$, this means there is some τ^* such that $\dot{\gamma}_2(\tau^*) = s(\tau^*)$, again as a consequence of the intermediate value theorem. Therefore, $\tau^* \in T_j$ for some $j < i$, which shows that $i \geq 2$.
- The above two points establish that $\varphi_i \leq \gamma_2$ if and only if $i = 1$. To conclude, we have shown that $\varphi := \varphi_1$ exists and is the unique trajectory satisfying the stated requirements with $\tau = \tau_i$ and $\xi = \xi(\tau_i, \gamma_2(\tau_i))$. \square

Remark 1. It is easy to see that condition (C1) in Lemma 1 is necessary. Suppose there is some $t_x \in (t_c, \infty)$ such that $\gamma_1[a_1](t_x) > \gamma_2(t_x)$, then for any other $\xi \in (a_1, t_c)$, we have $\gamma_1[\xi](t_x) > \gamma_2(t_x)$ as well, due to the lower bound property of stopping trajectories, so requirement (iii) is violated. Condition (C2) is not necessary, which can for example be seen from the stopping trajectory in Figure 1 satisfying the conditions (in grey), which would have been valid even if γ_2 ended somewhat earlier than t_f , for example until the open dot.

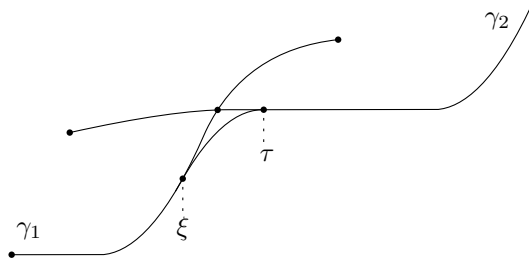


Figure 2: Two intersecting trajectories joined together by a part of a stopping trajectory.

Suppose we have two trajectories that cross each other exactly once. Lemma 1 gives conditions under which, roughly speaking, these trajectories can be glued together to form a smooth trajectory by introducing a stopping trajectory in between, as illustrated in Figure 2. Suppose we have two trajectories $\gamma_1 \in \mathcal{D}[a_1, b_1]$ and $\gamma_2 \in \mathcal{D}[a_2, b_2]$ that are intersecting at exactly a single time t_c . We are looking for some trajectory ψ that satisfies $\psi \in \mathcal{D}[a_1, b_2]$ and $\psi \leq \min\{\gamma_1, \gamma_2\}$. When the two trajectories intersect tangentially, i.e., with equal derivatives at t_c , it is clear that $\min\{\gamma_1, \gamma_2\}$ is the unique trajectory satisfying these requirements. When the intersection is not tangentially, it follows from Lemma 1 that ψ is given by

$$\psi(t) = \begin{cases} \gamma_1(t) & \text{for } t < \tau, \\ \varphi(t) & \text{for } t \in [\tau, \xi], \\ \gamma_2(t) & \text{for } t > \xi, \end{cases} \quad (20)$$

where φ and (τ, ξ) are as given by Lemma 1. To conclude, the above discussion motivates and justifies the following definition.

Definition 2. Let $\gamma_1 \in \mathcal{D}[a_1, b_1]$ and $\gamma_2 \in \mathcal{D}[a_2, b_2]$ and suppose they intersect at exactly a single time t_c . We write $\gamma_1 * \gamma_2$ to denote the unique trajectory that satisfies $\gamma_1 * \gamma_2 \in \mathcal{D}[a_1, b_2]$ and $\gamma_1 * \gamma_2 \leq \min\{\gamma_1, \gamma_2\}$.

Lemma 2. Let $\gamma_1 \in \mathcal{D}[a_1, b_2]$ and $\gamma_2 \in \mathcal{D}[a_2, b_2]$ be such that $\gamma_1 * \gamma_2$ exists. All trajectories $\gamma \in \mathcal{D}[a, b]$ that are such that $\gamma \leq \min\{\gamma_1, \gamma_2\}$, must satisfy $\gamma \leq \gamma_1 * \gamma_2$.

Proof. Write $\psi := \gamma_1 * \gamma_2$ as a shorthand. We obviously have $\gamma \leq \psi$ on $[a_1, \xi] \cup [\tau, b_2]$, so consider the interval (ξ, τ) of the joining deceleration part. Suppose there exists some $t_d \in (\xi, \tau)$ such that $\gamma(t_d) > \psi(t_d)$. Because $\gamma(\xi) \leq \psi(\xi)$, this means that γ must intersect ψ at least once in $[\xi, t_d]$, so let $t_c := \sup\{t \in [\xi, t_d] : \gamma(t) = \psi(t)\}$ be the latest time of intersection such that $\gamma \geq \psi$ on $[t_c, t_d]$. There must be some $t_c \in [t_c, t_d]$ such that $\dot{\gamma}(t_v) > \dot{\psi}(t_v)$, otherwise

$$\gamma(t_d) = \gamma(t_c) + \int_{t_c}^{t_d} \dot{\gamma}(t) dt \leq \psi(t_c) + \int_{t_c}^{t_d} \dot{\psi}(t) dt = \psi(t_d),$$

which contradicts our choice of t_d . Hence, for every $t \in [t_v, \tau]$, we have

$$\dot{\gamma}(t) \geq \dot{\gamma}(t_v) - \omega(t - t_v) > \dot{\psi}(t_v) - \omega(t - t_v) = \dot{\psi}(t).$$

It follows that $\gamma(\tau) > \psi(\tau)$, which contradicts $\gamma \leq \gamma_2$. \square

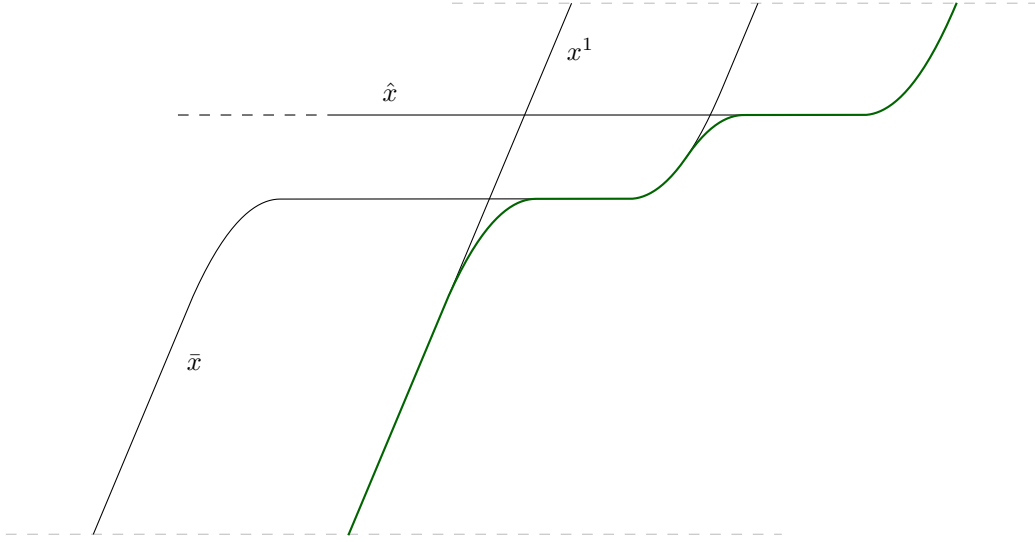


Figure 3: Sketch of how the three boundaries are joined to form the optimal trajectory.

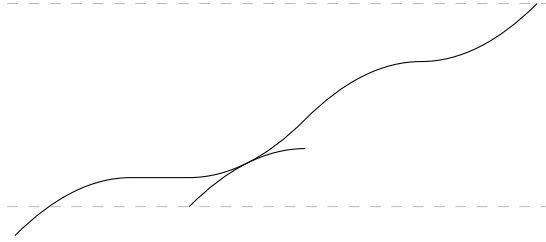


Figure 4: Illustration of “buffer constraint”.

Next, consider the set $D[a, b] \subset \mathcal{D}[a, b]$ of trajectories γ that satisfy the following additional constraints

$$\gamma(a) = A, \quad \gamma(b) = B, \quad \dot{\gamma}(a) = \dot{\gamma}(b) = 1, \quad (21)$$

for some $A \leq B$ such that $B - A \geq (\omega + \bar{\omega})/2$.

For every such trajectory $\gamma \in D[a, b]$, we have $\dot{\gamma}(t) + \bar{\omega}(b - t) \geq \dot{\gamma}(b) = 1$, which can be rewritten to $\dot{\gamma}(t) \geq 1 - \bar{\omega}(b - t)$. Combined with $\dot{\gamma}(t) \geq 0$, this gives

$$\dot{\gamma}(t) \geq \max\{0, 1 - \bar{\omega}(b - t)\}. \quad (22)$$

Hence, we derive the upper bound

$$\gamma(t) = \gamma(b) - \int_t^b \dot{\gamma}(\tau) d\tau \quad (23a)$$

$$\leq B - \int_t^b \max\{0, 1 - \bar{\omega}(b - \tau)\} d\tau =: \hat{x}(t), \quad (23b)$$

and observe that $\hat{x} \in D(-\infty, b]$. Furthermore, let $x^1 \in D(-\infty, \infty)$ be defined as $x^1(t) = A + t - a$, then it clearly an upper bound for any trajectory $\gamma \in D[a, b]$.

A Miscellaneous

Lemma 3. *Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be continuous and $y \in \mathbb{R}^m$, then the level set $N := f^{-1}(\{y\})$ is a closed subset of \mathbb{R}^n .*

Proof. For any $y' \neq y$, there exists an open neighborhood $M(y')$ such that $y \notin M(y')$. The preimage $f^{-1}(M(y'))$ is open by continuity. Therefore, the complement $N^c = \{x : f(x) \neq y\} = \cup_{y' \neq y} f^{-1}(\{y'\}) = \cup_{y' \neq y} f^{-1}(M(y'))$ is open. \square

Lemma 4. *Let $f : D \rightarrow \mathbb{R}^n$ be a function that is continuous in t and globally Lipschitz continuous in x . If there exists some closed rectangle $D \subseteq \mathbb{R} \times \mathbb{R}^n$ such that $(t_0, x_0) \in \text{int } D$, then there exists some $\varepsilon > 0$ such that the initial value problem*

$$\dot{x}(t) = f(t, x(t)), \quad x(t_0) = x_0 \tag{24}$$

has a unique solution $x(t)$ on the interval $[t_0 - \varepsilon, t_0 + \varepsilon]$.

The above existence and uniqueness theorem is also known as the Picard-Lindelöf or Cauchy-Lipschitz theorem. The above statement is based on the [Wikipedia page](#) on this theorem, so we still need a slightly better reference.