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To cite this version:
Térence Bayen, Anas Bouali, Loïc Bourdin. Optimal control problems with non-control regions: necessary optimality conditions. 18th IFAC workshop on control applications of optimization, Jul 2022, Gif-sur-Yvette, France. hal-03644131

HAL Id: hal-03644131
https://hal-univ-avignon.archives-ouvertes.fr/hal-03644131
Submitted on 18 Apr 2022

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Optimal control problems with non-control regions: necessary optimality conditions

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Abstract: We consider a smooth control system that is subject to loss of control in the sense that the state space is partitioned into several disjoint regions and, in each region, either the system can be controlled, as usual, in a permanent way (that is, one can change the value of the control at any real time), or, on the contrary, the control has to remain constant from the entry time into the region until the exit time. The latter case corresponds to a non-control region. The objective of this paper is to state the necessary optimality conditions for a Mayer optimal control problem in such a setting of loss of control. Our main result is based on a hybrid maximum principle that takes into account a regionally switching parameter.

Keywords: Optimal control, non-control regions, Pontryagin maximum principle.

1. INTRODUCTION

Optimal control theory has been successfully applied to solve optimal control problems arising in various areas such as engineering, biology, aeronautics, aerospace, etc. The two fundamental principles are namely the Pontryagin maximum principle (see Pontryagin et al. [1964]) and the Hamilton-Jacobi-Bellman equation (see Bellman [1957]) that have been developed at the end of the fifties. Both methods allow to synthesize optimal control strategies that are implemented in real world experiments. Nowadays there is still a need of developing further optimality conditions to cover various situations encountered in practice.

The usual tools of optimal control theory presuppose that it is possible to modify the value of the control at any real time. In this paper, we are interested in studying optimal control problems for which it is not possible to act on the control system everywhere in a permanent way, that is, according to the position of the system in the state space, a loss of control can be suffered. Such a situation typically occurs in aerospace when a spacecraft enters into a shadow zone (see Gelfroy and Epenoy [1997]; Trélat [2012] and references therein). Let us also mention time crisis problems in the context of viability theory (see Aubin et al. [2011]). Such a problem consists in minimizing the total time spent by a control system outside a given set $K$ (see Bayen and Pfeiffer [2020]). Depending on the application model, one important issue is to consider situations where a practitioner cannot modify the value of the control in the set $K$, or in its complement (such as in population models, see Bayen and Rapaport [2019]).

To model the loss of control, we consider a partition of the state space into several disjoint regions (in the spirit of Haberkorn and Trélat [2011]) and we suppose that each region can be of type $C$ or $NC$ (where $C$ and $NC$ stand for control region and non-control region). In a region of type $C$, the system can be controlled, as usual, in a permanent way (that is, one can change the value of the control at any real time), whereas, in a region of type $NC$, the control is frozen at the entry time into the region until the exit time. In the latter case, the constant value of the control can be chosen (as a parameter), but the control has to remain constant as long as the system belongs to the region.

In this paper, we consider a Mayer optimal control problem in which the control system is governed by a smooth dynamics and is subject to loss of control as explained above. Our objective is to write the corresponding necessary optimality conditions in a Pontryagin form. As far as we know, such a framework has never been considered in the literature. Let us emphasize that the Pontryagin maximum principle (PMP in short) has been adapted to numerous situations, in particular whenever the problem depends on additional parameters that remain constant over the whole time interval. More generally, piecewise constant controls (called sampled-data controls) have been considered in Bourdin and Trélat [2016]; Bourdin and Dhar [2019, 2020] in which the control remains constant over time subintervals (respecting fixed or free time partitions). However, note that these settings are not adapted to the present work because, here, the time subintervals over which the control has to remain constant depend on the state position.

Our strategy is as follows. We embed our problem into a hybrid optimal control problem including a parameter that is constant on each region, but can change its value from one region to another. We speak of a regionally switching parameter. The corresponding necessary optimality con-
disjoint. We assume that each region is either of type C
any subset of center $n$ is a non-control region
is a control region $j$ is a non-control region
that $2.1$ Mayer optimal control problem with non-control regions
where the initial condition $x_{\text{init}}$ is fixed with $x_{\text{init}} \in X_{j_1}$ for some $j_1 \in \mathcal{J}$, and the dynamics $f : \mathbb{R}^n \times \mathbb{R}^m \to \mathbb{R}^n$ is of class $C^1$. As usual in the literature, $x$ is called state (or trajectory) and $u$ is called control. We now give a precise definition of a solution to (CS).

Definition 1. We say that a pair $(x, u) \in \mathcal{AC}([0, T], \mathbb{R}^n) \times \mathbb{L}^\infty([0, T], \mathbb{R}^m)$ is a solution to (CS) if the four following conditions are satisfied:

1. There exists a partition $\mathcal{T} = \{t^n_k\}_{k=0, \ldots, N}$ of $[0, T]$, with $N \in \mathbb{N}^*$, such that, for all $k \in \{1, \ldots, N\}$, there exists $j(k) \in \mathcal{J}$ such that
   $$\forall t \in (t^n_{k-1}, t^n_k), \quad x(t) \in X_{j(k)}.$$ 
   where $j(k) \neq j(k-1)$ for all $k \in \{2, \ldots, N\}$. In the sequel, the times $t^n_k$, for $k \in \{1, \ldots, N-1\}$, are called crossing times and correspond to the instants at which the trajectory $x$ goes from one region to another (in particular $x(t^n_k)$ belongs to the interface $\partial X_{j(k)} \cap \partial X_{j(k+1)}$).
2. It holds that $x(0) \in X_{j(1)}$, and $x(T) \in X_{j(N)}$.
3. The state equation $\dot{x}(t) = f(x(t), u(t))$ is satisfied for almost every $t \in [0, T]$ and $x(0) = x_{\text{init}}$ (and thus $j(1) = j_1$).
4. For all $k \in \{1, \ldots, N\}$ such that $q_{j(k)} = 0$, the control $u$ is constant over $(t^n_{k-1}, t^n_k)$ (the constant value being denoted by $u_k$ in the sequel).

Our objective in the present work is to derive first-order necessary optimality conditions (in a PMP form) for the Mayer optimal control problem with non-control regions given by

$$\text{minimize } \phi(x(T)), $$
subject to $(x, u)$ solution to (CS),
$$u(t) \in U \text{ a.e. } t \in [0, T],$$
where the Mayer cost function $\phi : \mathbb{R}^n \to \mathbb{R}$ is of class $C^1$ and the control constraint set $U$ is a nonempty closed convex subset of $\mathbb{R}^m$.

2.2 Regular solution and necessary optimality conditions

Our main result is based on some regularity assumptions concerning the transverse behavior of the optimal trajectory at the interfaces between regions. The precise hypotheses are provided in the next definition and are standard (see, e.g., Haberkorn and Trélat [2011]; Bayen and Pfeiffer [2020]).

Definition 2. Consider a solution $(x, u)$ to (CS) and the notations introduced in Definition 1. Set $\alpha := \frac{1}{N} \min_{k=1, \ldots, N} |t_k - t_{k-1}| > 0$. We say that $(x, u)$ is regular if there exist $\delta \in (0, \alpha)$ and $\nu > 0$ such that:
(1) At each crossing time $t_k^c$, the control $u$ is continuous over $[t_k^c - \delta, t_k^c]$ and over $(t_k^c + \delta]$, and admits left and right limits denoted by $u^-(t_k^c)$ and $u^+(t_k^c)$. 

(2) At each crossing time $t_k^c$, there exists a $C^1$ function $F_k : \mathcal{B}[x(t_k^c), v] \to \mathbb{R}$ such that 
\[
\begin{align*}
  y \in X_j(k) &\iff F_k(y) < 0, \\
  y \in \partial X_j(k) \cap \partial X_{j+1} &\implies F_k(y) = 0, \\
  y \in X_{j+1}(k) &\implies F_k(y) > 0,
\end{align*}
\]
for all $y \in \mathcal{B}[x(t_k^c), v]$.

(3) At each crossing time $t_k^c$, the transverse conditions depicted in Figure 1 and given by 
\[
\begin{align*}
  \langle \nabla F_k(x(t_k^c)), (f)^-(t_k^c) \rangle &> 0, \\
  \langle \nabla F_k(x(t_k^c)), (f)^+(t_k^c) \rangle &> 0,
\end{align*}
\]
are fulfilled, where $(f)^{\pm}(t_k^c) := f(x(t_k^c), u^{\pm}(t_k^c))$.

(4) For all $k \in \{1, \ldots, N\}$ such that $q_j(k) = 1$, the Hamiltonian maximization condition $u(t) \in \arg \max_{v \in U} H(x(t), v, p(t))$, is fulfilled for almost every $t \in (t_{k-1}^c, t_k^c)$.

(5) For all $k \in \{1, \ldots, N\}$ such that $q_j(k) = 0$, the averaged Hamiltonian gradient condition 
\[
\int_{t_{k-1}^c}^{t_k^c} \nabla_u H(x(s), u_k(s), p(s)) \, ds \in N_U(u_k).
\]
holds true, where $N_U(u_k)$ stands for the normal cone to $U$ at $u_k$.

The proof of Theorem 1 is a direct application of the hybrid maximum principle developed in Bayen et al. (2022) that takes into account a regionally switching parameter. Indeed, one has just to see that the control system (CS) can be rewritten as the hybrid control system given by
\[
\begin{align*}
  (x, u) &\in AC([0, T], \mathbb{R}^n) \times L^\infty([0, T], \mathbb{R}^m), \\
  \lambda &\colon [0, T] \to \mathbb{R}^m 	ext{ is a regionally switching parameter} \\
  \lambda &\colon [0, T] \to \mathbb{R}^m 	ext{ is a regionally switching parameter} \\
  \hat{x}(t) &\colon h(x(t), \lambda(t), u(t)) \text{ a.e. } t \in [0, T], \\
  x(0) &\colon x_{\text{init}},
\end{align*}
\]
where the hybrid dynamics $h : \mathbb{R}^n \times \mathbb{R}^m \times \mathbb{R}^m \to \mathbb{R}^n$ is defined by
\[
h(x, \lambda, u) := h_j(x, \lambda, u) \text{ if } x \in X_j,
\]
where
\[
h_j(x, \lambda, u) := \begin{cases}
  f(x, u) &\colon q_j = 1, \\
  f(x, \lambda) &\colon q_j = 0,
\end{cases}
\]
for all $(x, \lambda, u) \in \mathbb{R}^n \times \mathbb{R}^m \times \mathbb{R}^m$ and all $j \in J$. Indeed, let us recall that a regionally switching parameter is a function that remains constant while the state position $x$ stays inside a region, and can switch (that is, can change its value) only when the state position $x$ goes from one region to another. To keep this work concise, we do not include the detailed proof of Theorem 1, but we refer to Bayen et al. (2022) for details.

2.3 Comments

- To summarize, Theorem 1 shows that, in each region of type $C$, the usual Hamiltonian maximization condition holds true, whereas, in each region of type $NC$, a so-called averaged Hamiltonian gradient condition (in the spirit of the one obtained for optimal sampled-data control problems, see Bourdin and Trélat (2016): Bourdin and Dhar (2019, 2020)) holds true. It is worth mentioning that the latter is implicit in general since $u_k$ intervenes, not only in both sides of the equation, but moreover in the values of $x$ and $p$ along the interval $[t_k^c, t_{k+1}^c]$. Furthermore we do not know in advance the values of $u_k$ and $\hat{u}_k$. However, as we will see in Section 3, the averaged Hamiltonian gradient condition can be useful to determine the optimal values of the control in regions of type $NC$.

- In Theorem 1, and as usual in the literature, the Hamiltonian system $(x, p) = (\nabla_x H, -\nabla_p H)$ is satisfied which implies (together with the other necessary optimality conditions) that the Hamiltonian function $t \mapsto H(x(t), u(t), p(t))$, 

is constant almost everywhere over $[0,T]$. Indeed, in a region of type $C$ (with the Hamiltonian maximization condition), one has just to use the standard argumentation (see [Pontryagin et al. (1964)]). In a region of type $NC$, the result is straightforward since the control is constant. Finally the discontinuity conditions ensure the constancy at each crossing time $t_k^-$ (see Haberkorn and Trelat (2011)).

- To benefit the most of Theorem 1 (and avoid unnecessary hypotheses), the partition of $\mathbb{R}^n$ must be written so that the number of regions involved is as small as possible. The idea is to avoid, for example, trajectories that would go from a region of type $C$ to another one (which would be redundant from a model point of view).

- In Theorem 1, the discontinuity condition at each crossing time $t_k^-$ is written backward in time. Nonetheless, it can also be written forward in time by noting that

$$\beta_k = -\frac{(p^-)(t_k^-), (f)^-(t_k^-) - (f)^+(t_k^-))}{(\nabla F_k(x(t_k^-)), (f)^+(t_k^-))}.$$

- In Definition 2, note that the continuity and limit conditions on the control are superfluous in regions of type $NC$ (since $u$ is constant in such a region).

Several extensions of Theorem 1 could be of interest and can be easily derived. For the following possible extensions, we refer to Bayen et al. (2022) for details:

- Theorem 1 can be extended to a non-autonomous setting, as well as on the dynamics as on the partition of the state space.
- The convexity (resp. closedness) hypothesis on $U$ can be removed by using a generalized version of the normal cone (resp. by assuming that all the limits $u^-(t_k^-)$ and $u^+(t_k^-)$ belong to $U$).
- One can consider a control constraint set $U_2$ in each region $X_2$. This would allow to impose the control value in non-control regions. For example, to deal with the case where no control input is allowed in non-control regions, take $U_j = \{0\}$ for all $j \in J$ such that $q_j = 0$.
- One can consider a Bolza cost, involving a Lagrange cost associated with a hybrid Lagrangian function adapted to the partition. This setting would allow to deal with time crisis problems for which the constraint set $K$ is a region of type $C$ (or of type $NC$).

3. EXAMPLE

In this section, we highlight the use of Theorem 1 on a simple one-dimensional Mayer optimal control problem with one non-control region. Here $n = m = 1$ and $T = 8$.

3.1 Presentation of the example

Consider the partition $\mathbb{R} = X_1 \cup X_2 \cup X_3$ with

$$X_1 := \{y \in \mathbb{R} \mid y < -1\},$$

$$X_2 := \{y \in \mathbb{R} \mid -1 < y < \frac{1}{2}\},$$

$$X_3 := \{y \in \mathbb{R} \mid y > \frac{1}{2}\}.$$

In what follows, we suppose that $X_1$ and $X_3$ are of type $C$ (that is $q_1 = q_3 = 1$) and $X_2$ is of type $NC$ (that is $q_2 = 0$). Now consider the Mayer optimal control problem given by

$$\begin{align*}
\text{minimize} & \quad -x(8), \\
\text{subject to} & \quad (x,u) \in AC([0,8], \mathbb{R}) \times L^\infty([0,8], \mathbb{R}), \\
& \quad \dot{x}(t) = u(t)x(t) + 1 \text{ a.e. } t \in [0,8], \\
& \quad x(0) = -2, \\
& \quad u \text{ is constant in the non-control region } X_2, \\
& \quad u(t) \in [-\frac{3}{2}, \frac{1}{2}] \text{ a.e. } t \in [0,8].
\end{align*}$$

The situation is depicted in Figure 2 and the corresponding Hamiltonian is given by

$$H(x,u,p) := p(u x + 1),$$

for all $(x,u,p) \in \mathbb{R}^3$.

![Fig. 2. Illustration of the framework of Section 3.](image)

3.2 Synthesis of an optimal control

In this section, we assume that there exists a solution $(x,u)$, that is regular, and we suppose that it admits exactly two (unknown) crossing times $0 < t_1^- < t_2^- < 8$ and satisfies the following structure:

$$t \in [0,t_1^-) \Rightarrow (x(t),u(t)) \in X_1 \times [-\frac{3}{2}, \frac{1}{2}],$$

$$t \in (t_1^-,t_2^-) \Rightarrow (x(t),u(t)) \in X_2 \times \{u_2\},$$

$$t \in (t_2^-,8) \Rightarrow (x(t),u(t)) \in X_3 \times [-\frac{3}{2}, \frac{1}{2}],$$

where $u_2 \in [-\frac{3}{2}, \frac{1}{2}]$ is unknown and assumed to satisfy $u_2 \neq 0$. Now let us denote by $p : [0,8] \to \mathbb{R}$ the costate provided by Theorem 1. We proceed to the analysis backward in time.

- **Step 1: analysis in the region $X_3$.** The adjoint equation and final condition give

$$\begin{align*}
\dot{p}(t) &= -u(t)p(t) \text{ a.e. } t \in [t_2^-,8], \\
p(8) &= 1,
\end{align*}$$

and the Hamiltonian maximization condition writes

$$u(t) = \arg \max_{v \in [-\frac{3}{2}, \frac{1}{2}]} x(t)p(t)v \text{ a.e. } t \in (t_2^-,8).$$

Since $p(t) > 0$ and $x(t) > 0$ over $(t_2^-,8]$, we get that $u(t) = 1/2$ for almost every $t \in (t_2^-,8]$ and thus, since $x(t_2^-) = 1/2$, we get that

$$p(t) = e^{-\int (-t)^2/2} \quad \text{and} \quad x(t) = \frac{5}{2}e^{(t-t_2^-)^2/2} - 2,$$

for all $t \in (t_2^-,8]$. 

- **Step 2: analysis in the region $X_2$.** From the discontinuity condition at $t_2^-$ and the adjoint equation, the costate $p$ satisfies
\[
\begin{align*}
\dot{p}(t) &= -u(t)p(t) \text{ a.e. } t \in [t_1^*, t_2^*], \\
\dot{t}(t) &= \frac{5}{2u_2 + 4} e^{-4(t_2^*-t_1^*)} e^{u_2(t_2^*-t_1^*)} 
\end{align*}
\]

We get that
\[
\begin{align*}
p(t) &= \frac{5}{2u_2 + 4} e^{-4(t_2^*-t_1^*)} e^{u_2(t_2^*-t_1^*)}, \\
x(t) &= \frac{1}{2u_2} ((u_2 + 2)e^{u_2(t_2^*-t_1^*)} - 2),
\end{align*}
\]
for all \( t \in (t_1^*, t_2^*) \). Since \( x(t_1^*) = -1 \), one deduces that
\[
\frac{1}{2u_2} ((u_2 + 2)e^{u_2(t_2^*-t_1^*)} - 2) = -1
\]
and the relation between \( t_1^* \) and \( t_2^* \) given by
\[
t_2^* = t_1^* + \frac{1}{u_2} \ln \left( \frac{u_2 + 2}{2(1 - u_2)} \right).
\]

**Step 3:** analysis in the region \( X_1 \). From the discontinuity
costate \( p \) and the adjoint equation, the costate \( p \) satisfies
\[
\begin{align*}
\dot{p}(t) &= -u(t)p(t) \text{ a.e. } t \in [0, t_1^*], \\
\dot{t}(t) &= \frac{5(1 - u_2)}{2u_2 + 4(1 - u_2)} e^{-4(t_2^*-t_1^*)} e^{u_2(t_2^*-t_1^*)},
\end{align*}
\]
and the Hamiltonian maximization condition writes
\[
u(t) \in \arg \max_{v \in [-\frac{1}{2}, \frac{1}{2}]} x(t)p(t)v \text{ a.e. } t \in (0, t_1^*).
\]

Since \( p(t) > 0 \) and \( x(t) < 0 \) over \([0, t_1^*]\), we deduce that \( u(t) = -3/2 \) for almost every \( t \in [0, t_1^*] \) and thus, since \( x(0) = -2 \), we get that
\[
\begin{align*}
p(t) &= \frac{1}{2} e^{u_2(4 - (t_2^*-t_1^*)/2)} e^{(3/2)(t-t_1^*)}, \\
x(t) &= \frac{3}{4} - \frac{5}{8} e^{-(3/2)t},
\end{align*}
\]
for all \( t \in [0, t_1^*] \).

**Step 4:** global analysis. From \( x(t_1^*) = -1 \), one can easily obtain that \( t_1^* = \frac{2}{5} \ln \left( \frac{3}{8} \right) \). Furthermore, we can now determine the value \( u_2 \in \left[ -\frac{1}{2}, \frac{1}{2} \right] \) thanks to the averaged Hamiltonian gradient condition which writes
\[
\gamma(u_2) := \int_{t_1^*}^{t_2^*} x(s)p(s) ds \in N_{\left[ -\frac{1}{2}, \frac{1}{2} \right]}(u_2).
\]

Using (1) and (2), we find that:
\begin{itemize}
\item if \( u_2 = 1/2 \), then \( N_{\left[ -\frac{1}{2}, \frac{1}{2} \right]}(u_2) = \mathbb{R}_+ \) and \( \gamma(u_2) \simeq -26.48 < 0 \) which contradicts (3);
\item if \( u_2 = -3/2 \), then \( N_{\left[ -\frac{1}{2}, \frac{1}{2} \right]}(u_2) = \mathbb{R}_- \) and \( \gamma(u_2) \simeq 15.61 > 0 \) which contradicts (3).
\end{itemize}

It follows that \( u_2 \in \left( -\frac{3}{2}, \frac{1}{2} \right) \) and thus (3) implies that \( \gamma(u_2) = 0 \) which amounts to solving the equation
\[
(u_2 - 1)(u_2 + 2) \ln \left( \frac{1 + u_2}{1 - u_2} \right) + 3u_2 = 0.
\]

This gives us a unique value for \( u_2 \in \left( -\frac{3}{2}, \frac{1}{2} \right) \) given approximately by \( u_2 \simeq -0.75 \). Finally the optimal control is given by
\[
u(t) = \begin{cases}
-\frac{3}{2} & \text{a.e. } t \in (0, t_1^*), \\
u_2 & \text{a.e. } t \in (t_1^*, t_2^*), \\
\frac{1}{2} & \text{a.e. } t \in (t_2^*, 8),
\end{cases}
\]
with \( t_1^* = \frac{2}{5} \ln \left( \frac{3}{8} \right) \simeq 0.31 \) and \( t_2^* \simeq 1.68 \).

### 3.3 Comparisons with other control strategies

We end up this case study with comparisons of the optimal control \( u \) obtained in the previous section with different control strategies. To keep this work concise, the computations of this section are omitted.

- First, note that, if the region \( X_2 \) was of type \( C \), then the classical PMP would imply that the optimal (permanent) control \( \hat{u} \) (associated with the trajectory \( \hat{x} \)) satisfies
\[
\hat{u}(t) = \begin{cases}
-3/2 & \text{if } \hat{x}(t) \leq 0, \\
1/2 & \text{if } \hat{x}(t) > 0,
\end{cases}
\]

for almost every \( t \in [0, 8] \). However, since \( X_2 \) (of type \( NC \)) is a strip containing 0, the control \( \hat{u} \) is not admissible (since it requires to change its value in the non-control region \( X_2 \), see Figure 3).

- Second, from the (non-admissible) control \( \bar{u} \), one might consider the admissible control \( u^+ \) (resp. \( u^- \)) given by \( u^+ = -3/2 \) in both regions \( X_1 \) and \( X_2 \) (resp. \( u^- = -3/2 \) in region \( X_1 \)) and by \( u^+ = 1/2 \) in region \( X_3 \) (resp. \( u^- = 1/2 \) in regions \( X_2 \) and \( X_3 \)).

The associated trajectory is denoted by \( x^+ \) (resp. \( x^- \)). On Figure 3, we depict the trajectories \( x, \hat{x}, x^+ \) and \( x^- \). As expected, the cost associated with \( \hat{x} \) is the best, but is not admissible, while the cost associated with \( x \) is admissible and better than the other admissible costs associated with \( x^+ \) and \( x^- \). This example shows the relevancy of establishing a PMP in the present context of loss of control since, in general, the optimal constant values in non-control regions do not follow the values of the optimal permanent control obtained with the classical PMP.

Furthermore, note that, in contrary to what is usually observed in the classical literature (with permanent controls) when the Hamiltonian is linear with respect to the control, the loss of control can induce optimal constant values in control regions that do not saturate the control constraint set \( U \). With this example, we also emphasize that the averaged Hamiltonian gradient condition derived in Theorem 1 allows to determine such optimal values.

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**Fig. 3.** Trajectories \( x, \hat{x}, x^+ \) and \( x^- \) from Section 3.3 (zoom on the time interval \([0, 3]\)).
4. CONCLUSION AND PERSPECTIVES

In this work, we have introduced a new framework in optimal control theory letting the possibility for a control system to be subject to loss of control depending on its position in a partition of the state space. In our approach, the control value has to be fixed to an admissible value as long as the system belongs to a non-control region but we do not know in advance how long the system stays in such a region. The corresponding optimal constant value satisfies (and possibly is determined by) the averaged Hamiltonian gradient condition. We believe that this setting differs from other frameworks covered by hybrid optimal control problems or state constrained optimal control problems (see, e.g., Frankowska and Osmolovskii (2018) and that it could be employed in various practical situations such as in aerospace (in particular for the determination of an optimal control strategy when a spacecraft enters into a shadow zone). Future works could focus on the determination of optimal control policies in this framework for SIR models or in population models in the context of time crisis problems when one is unable to control in the non-constraint set (see, e.g., Bayen and Rapaport (2019)). We are also interested in extending the necessary optimality conditions obtained in this paper to the case of feedback controls in non-control regions (instead of frozen controls) and to the context of final state constraints, and in developing Riccati theory for linear control systems subject to loss of control. Also note that, in this paper, we did not discuss the existence of a solution to (OCP) which may be a difficult question due to the presence of non-control regions. So, in Theorem 1, we have assumed that there exists a solution to (OCP), moreover with a finite number of crossing times, excluding that way other possible solutions with more complicated structures such as chattering, boundary arcs, tangential crossing, etc. On the other hand, note that considering non-control regions may impact the controllability of (CS) but we did not discuss controllability issues here. All these subjects constitute interesting perspectives for further research works.

ACKNOWLEDGMENT

We would like to thank N. Augier and E. Trélat for fruitful exchanges on hybrid optimal control problems. This research benefited from the support of the FMJH Program PGMO and from the support to this program from EDF-THALES-ORANGE.

REFERENCES


