

Contents

Preface	xiii
Chapter 1. Averaging Method in Optimal Control Problems for Quasilinear Oscillatory Systems	1
1.1. Controlled Quasilinear Oscillatory Systems	1
1.1.1. General multi-frequency controlled system	1
1.1.2. Multi-frequency quasilinear system	3
1.1.3. Examples of single-frequency controlled systems. Ways of introducing a small parameter	5
1.2. Method of Averaging in Optimal Control Problems for Motions of Quasilinear Oscillatory Systems for a Fixed Time Interval	13
1.2.1. Statement of the problem	13
1.2.2. Separation of variables in equations of the boundary-value problem	16
1.2.3. The first approximation	18
1.2.4. Examples of the control of the amplitude of oscillations for a system having a single degree of freedom	19
1.3. The Asymptotic Solution of Optimal Control Problems with Non-Fixed Time	23
1.3.1. Statement of the problem analogous to the minimum-time problem	23
1.3.2. Construction of an approximate solution	24
1.3.3. The solution of the first approximation	26
1.3.4. An illustrative example	31
1.3.5. Control of oscillations of the system with a single degree of freedom	33
1.4. Examples of Control of Quasilinear Oscillations in Mechanical Systems	37
1.4.1. Control of a pendulum with variable length	37
1.4.2. Control of rotations of a rigid body with dynamical symmetry	38
1.4.3. Control of the energy of quasilinear oscillations of a plane oscillator	41
1.4.4. Stabilization of an unbalanced rotor	43
Chapter 2. The Foundation of Asymptotic Methods for Controlled Quasilinear Systems and Some Generalizations	46
2.1. The Method of Canonical Averaging for Standard Systems with Rotating Phase	46

2.1.1. Canonical change of variables and the averaging method	46
2.1.2. Construction of the first approximation	49
2.1.3. The canonical transformation of adjoint variables induced by the change of state variables	51
2.2. Construction of Higher Approximations to Solutions for Boundary-Value Problems of the Maximum Principle	53
2.2.1. General solution of the averaged system	53
2.2.2. Construction of a general solution for the original system	55
2.2.3. Solution of the boundary-value problem of the maximum principle	56
2.3. Asymptotic Solution for Two-Point Boundary-Value Problems	58
2.3.1. Basic assumptions and statement of the problem	58
2.3.2. Estimate of the proximity between solutions of the original and averaged boundary-value problems	61
2.3.3. Remarks	63
2.4. General Solution of the Standard System and Its Sensitivity	64
2.4.1. Statement of the problem and initial assumptions	64
2.4.2. Simplification of the original initial-value problem	65
2.4.3. Construction of the exact solution	67
2.4.4. Remarks	69
2.5. Averaging in Optimal Control Problems for More General Systems	74
2.5.1. Asymptotic investigation of controlled quasi-linear systems with an arbitrary number of phases	74
2.5.2. Special cases	75
2.5.3. Example of two-frequency system	80
2.5.4. Averaging in the problem of control of motion for more general systems	84
2.6. Analysis of Some Special Aspects of Using the Averaging Method for Controlled Systems	86
2.6.1. Averaging of quasilinear systems in the case of small frequencies	86
2.6.2. Averaging in multi-frequency systems when passing through resonances	93
2.6.3. Method of averaging in problems with bang-bang controls	94
Chapter 3. Averaging Method in Optimal Control Problems for Single-Frequency Essentially Nonlinear Systems	97
3.1. Nonlinear Systems Reducible to the Standard Form of Controlled Systems with a Rotating Phase	97
3.1.1. Reduction of equations of controlled nonlinear oscillations to a standard form	97
3.1.2. Examples of nonlinear systems. Reduction to the standard form	98

3.2. Averaging in Problems with a Fixed Time of Termination of the Control Process	102
3.2.1. The statement of the problem and the maximum principle	102
3.2.2. Derivation of the standard system with rotating phase	104
3.2.3. Boundary-value problem to a first approximation	107
3.2.4. The connection of the averaged and original boundary-value problems	109
3.2.5. The choice of the optimal solution	110
3.2.6. Concluding remarks	113
3.2.7. Model example	114
3.3. Asymptotic Analysis of the Optimal Control Problem with Free Time of the Process Termination	116
3.3.1. Statement of the control problem and the analysis of the boundary-value problem of the maximum principle	116
3.3.2. Averaged boundary-value problem of the first approximation	117
3.3.3. Determining the optimal solution	117
3.3.4. Model example	119
3.4. Averaging of Essentially Nonlinear Systems on the Basis of Unperturbed Integrals	121
3.4.1. The background of the problem	121
3.4.2. Implicit averaging schemes for oscillatory systems	121
3.4.3. Averaging of rotatory-oscillatory systems	126
3.5. The Control of a Nonlinear Oscillator with Regulated Equilibrium Position	127
3.5.1. Nonlinear system with an elastic element	127
3.5.2. Statement of optimal control problems	129
3.5.3. The reduction to the standard form with rotating phase	130
3.5.4. Procedure of asymptotic solution	130
3.5.5. Examples	133
3.5.6. Displacement of a nonlinear system	134
Chapter 4. The Foundation of Asymptotic Methods of the Separation of Motions in Essentially Nonlinear Controlled Systems	135
4.1. Reduction to the Standard Form and Canonical Averaging	135
4.1.1. The dimension reduction of the maximum principle set of equations and Whittaker's equations	135
4.1.2. Construction of the canonical averaged system and its integration	137
4.2. Construction of Higher Approximations for Solutions of the Maximum Principle Boundary-Value Problem and the Optimal Control Problem	141
4.2.1. Approximate calculation of original variables and solution of the maximum principle boundary-value problem	141

4.2.2. Choice of the optimal solution	146
4.3. Two-Parameter Scheme of Canonical Averaging	147
4.4. Analysis of Optimal Control Problems on a Relatively Short Time Interval	150
4.4.1. Statement of the problem	150
4.4.2. Construction of the solution of the boundary-value problem with an arbitrary accuracy	151
4.4.3. Analysis of multi-frequency systems using the averaging method on a relatively short time interval	154
4.5. Remarks	155
4.5.1. Multi-frequency systems	155
4.5.2. Averaging for small frequencies and passing the separatrix	156
4.5.3. The averaging method in more general controlled systems	157
Chapter 5. Control of Motions of "Pendulum-Type" Systems	159
5.1. Spatial Motions of a Pendulum Having a Controlled Position of the Suspension Point	159
5.1.1. Equations of motion	159
5.1.2. Statements of control problems	160
5.1.3. Control of energy of relative oscillations for a system of quasilinear approximation	161
5.1.4. Transfer of a pendulum along a curvilinear trajectory	162
5.2. The Control of Oscillations and Rotations of a Plane Pendulum with Regulated Acceleration of the Suspension Point	167
5.2.1. Statement of the control problem	167
5.2.2. The travel of the suspension point along the straight line	168
5.2.3. Generalization of the control problem	174
5.3. Oscillatory Systems with Velocity-Controlled Equilibrium Positions	176
5.3.1. Some mechanical models	176
5.3.2. Solution of the problem of transferring a quasilinear system	182
5.3.3. Transfer of a linear oscillatory system with small linear friction	184
5.4. The Time-Optimal Feedback Control of Transferring a Pendulum of Variable Length	187
5.4.1. Statement of the control problem	187
5.4.2. Approximate boundary-value problem of the maximum principle	189
5.4.3. Quasilinear treatment of the control problem	190
5.4.4. Analysis of controlled motion	191
5.4.5. Feedback control under a constant rate of lifting and lowering a load	192
5.4.6. Remarks	197

Chapter 6. Optimal Control of Orbital Motions and Rotations of Spacecrafts Using “Low Thrust”	199
6.1. Time-Optimal Correction of an Orbit Close to a Circular One	199
6.2. Optimal Evolution of Elements of a Plane Elliptic Orbit	203
6.2.1. Statement of the optimal control problem for the motion on an elliptic orbit in a gravitational field by low thrust	203
6.2.2. Construction of the averaged Hamiltonian	206
6.2.3. Optimal gathering the specified energy	207
6.2.4. Quasioptimal twist of the apsis	210
6.3. Control of Rotations of a Rigid Body Close to That of Dynamic Symmetry by Means of Small Torques	211
6.3.1. Statement of the minimum-time control problem	211
6.3.2. Control optimal with respect to energy consumption	217
6.4. Control of rotations of a nonsymmetrical rigid body	217
6.4.1. Time-optimal braking	217
6.4.2. Locally optimal and quasioptimal laws of braking	220
Chapter 7. Approximate Synthesis of Optimal Control for Perturbed Systems with Invariant Norm	223
7.1. Time-Optimal Stabilization of a Perturbed System with Invariant Norm	223
7.1.1. Statement of the optimal control problem	223
7.1.2. Controlled rotations of a rigid body	225
7.1.3. Construction of approximate time-optimal feedback control on the basis of the dynamic programming method	227
7.1.4. Construction of approximate optimal trajectory	230
7.1.5. Braking rotations of a rigid body close to that with spherical symmetry	232
7.2. Approximate Synthesis of Optimal Control of Motion with Respect to a Part of the Variables	235
7.2.1. Statement of the control problem	235
7.2.2. Analysis of an unperturbed control problem	236
7.2.3. Construction of the perturbed Bellman’s function	237
7.2.4. The method of Lagrange’s multipliers	242
7.2.5. Construction of Bellman’s function and the optimal control	244
7.2.6. Construction of the state trajectory	245
7.2.7. Model example	246
7.3. Remarks on Implementation of Approximate Feedback Control	248
7.3.1. Successive approximations for the domain of the control vector	248
7.3.2. Numerical implementation of approximate feedback controls	252
7.4. Time-Optimal Stabilization of a Spacecraft	253

7.4.1. Braking perturbed rotations of a spacecraft with dynamics symmetry	253
7.4.2. Stabilization of a nonsymmetric spacecraft	256
7.4.3. Stabilization of bodies with internal degrees of freedom	260
7.5. Synthesis of a Quasioptimal System of Spacecraft Orientation and Stabilization	264
7.5.1. Initial assumptions and statement of the problem	264
7.5.2. Solution of the minimum-time problem of spacecraft orientation	267
7.5.3. Other statements for problems of orientation and stabilization of a spacecraft	273
7.5.4. Solution of linear problems of angular position stabilization for a spacecraft	278
Chapter 8. Other Prospects for Developing Methods of Optimal Control Synthesis	281
8.1. Construction of Approximate Feedback Control for Smooth Systems on the Basis of Dynamic Programming	281
8.1.1. Statement of the synthesis problem	281
8.1.2. Mathematical body, the Cauchy method of characteristics	282
8.1.3. Construction of the solution for the perturbed problem	284
8.2. Construction of the Perturbed Feedback Control by Using Canonical Transformations	287
8.2.1. Decomposition in optimal control problems	287
8.2.2. Reduction to osculating canonical variables	291
8.3. Switching Curves of Bang-Bang Controls for Perturbed Nonoscillating Systems	293
8.3.1. Statement of the time-optimal feedback control problem for perturbed nonoscillating systems	293
8.3.2. Construction of optimal feedback control for perturbed system	297
8.3.3. Investigation of specific mechanical systems	299
8.4. Investigation of Some Singularly Perturbed Optimal Control Problems	302
8.4.1. Statement of the problem	302
8.4.2. The scheme of the asymptotic solution	302
8.4.3. Time-quasioptimal control in singularly perturbed linear systems	304
8.4.4. Example	305
8.5. Control of Elastic Parts of Mechanisms by Electromechanical Actuators	306
8.5.1. Statement of the problem	307
8.5.2. Elastic oscillations of a loaded rotating beam	310
8.5.3. Control laws for a third order system	312
8.5.4. Estimates of the amplitude of elastic oscillations for different control laws	316

8.5.5. Numerical simulation of the control process	317
8.6. Analysis of the Dynamic Equations and Construction of the Control for an Elastic Space Manipulator with Electromechanical Actuators	319
8.6.1. Description of the model	320
8.6.2. Derivation of the equations of motion	321
8.6.3. Analysis of the equations	325
8.6.4. Approximate solution of the load transferring problem	328
8.6.5. Numerical simulation of the dynamics of an anthropomorphic manipulator with an electric actuator, and basic conclusions	330
References	333
Key Index	339