

Optimal Control of Nonlinear Systems Using the Homotopy Perturbation Method

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Abstract—This paper presents a new method for solving a class of nonlinear optimal control problems with a quadratic performance index. In this method, first the original optimal control problem is transformed into a nonlinear two-point boundary value problem (TPBVP) via the Pontryagin's maximum principle. Then, using the Homotopy Perturbation Method (HPM) and introducing a convex homotopy in topologic space, the nonlinear TPBVP is transformed into a sequence of linear time-invariant TPBVP's. By solving the presented linear TPBVP sequence in a recursive manner, the optimal control law and the optimal trajectory are determined in the form of infinite series. Finally, in order to obtain an accurate enough suboptimal control law, an iterative algorithm with low computational complexity is introduced. An illustrative example demonstrates the simplicity and efficiency of proposed method.

Index Terms—nonlinear optimal control problem, Pontryagin's maximum principle, two-point boundary value problem, Homotopy Perturbation Method

I. INTRODUCTION

Theory and application of optimal control has been widely used in different fields such as biomedicine [1], aircraft systems [2], robotic [3], etc. However, optimal control of nonlinear systems is a challenging task which has been studied extensively for decades.

Methods of solving nonlinear optimal control problems (NOC) can be divided into two categories. The first category, which contains direct methods, converts the problem into a nonlinear programming by using the discretization or parameterization techniques [4-5]. The second category contains indirect methods and leads to the Hamilton-Jacobi-Bellman (HJB) equation, based on dynamic programming [6], or nonlinear two-point boundary value problem (TPBVP), based on the Pontryagin's maximum principle [7]. In general, the HJB equation is a nonlinear partial differential equation that is hard to solve in most cases. An excellent literature review on the methods for approximating the solution of HJB

equation is provided in [8]. Besides, nonlinear TPBVP has no analytical solution except for a few simple cases. Thus, many researches have been devoted to find an approximate solution for the nonlinear TPBVP's. Recently, successive approximation approach (SAA) and sensitivity approach have been introduced in [9] and [10], respectively. In those, a sequence of nonhomogeneous linear time-varying TPBVP's is solved instead of directly solving the nonlinear TPBVP derived from the Pontryagin's maximum principle. However, solving time-varying equations is much more difficult than solving time-invariant ones.

The Homotopy Perturbation Method (HPM) was initially proposed by the Chinese mathematician J. H. He [11-12]. This method has been widely used to solve nonlinear problems in different fields [13-15]. In contrast to the perturbation method [16], the HPM is independent upon small/large physical parameters in system model. However, like the other traditional non-perturbation methods such as the Lyapunov's artificial small parameter method [17] and Adomian's decomposition method [18], uniform convergence of the solution series obtained via the HPM can not be ensured.

In this paper, based on the HPM, a new method is proposed to solve a class of nonlinear OCP's. In this method, first the original nonlinear OCP is transformed into a nonlinear TPBVP by using the maximum principle. Applying the HPM transforms the nonlinear TPBVP into a sequence of linear time-invariant TPBVP's. Solving the proposed linear TPBVP sequence in a recursive manner leads to the optimal control law and the optimal trajectory in the form of infinite series. The proposed method avoids the trouble of directly solving the nonlinear TPBVP or the HJB equation. In addition, it avoids solving a sequence of linear time-varying TPBVP's. It only requires solving a sequence of linear time-invariant TPBVP's. Hence, it reduces the computational complexity, effectively. The rest of paper is organized as follows. In section 2 the statement of problem is discussed. Section 3 elaborates the

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Deep Reinforcement Learning with Guaranteed Performance Yinyan Zhang, Shuai Li, Xuefeng Zhou, 2019-11-09 This book discusses methods and algorithms for the near optimal adaptive control of nonlinear systems including the corresponding theoretical analysis and simulative examples and presents two innovative methods for the redundancy resolution of redundant manipulators with consideration of parameter uncertainty and periodic disturbances It also reports on a series of systematic investigations on a near optimal adaptive control method based on the Taylor expansion neural networks estimator design approaches and the idea of sliding mode control focusing on the tracking control problem of nonlinear systems under different scenarios The book culminates with a presentation of two new redundancy resolution methods one addresses adaptive kinematic control of redundant manipulators and the other centers on the effect of periodic input disturbance on redundancy resolution Each self contained chapter is clearly written making the book accessible to graduate students as well as academic and industrial researchers in the fields of adaptive and optimal control robotics and dynamic neural networks

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Table of Contents Optimal Control Of Nonlinear Systems Using The Homotopy

1. Understanding the eBook Optimal Control Of Nonlinear Systems Using The Homotopy
 - The Rise of Digital Reading Optimal Control Of Nonlinear Systems Using The Homotopy
 - Advantages of eBooks Over Traditional Books
2. Identifying Optimal Control Of Nonlinear Systems Using The Homotopy
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Optimal Control Of Nonlinear Systems Using The Homotopy
 - User-Friendly Interface
4. Exploring eBook Recommendations from Optimal Control Of Nonlinear Systems Using The Homotopy
 - Personalized Recommendations
 - Optimal Control Of Nonlinear Systems Using The Homotopy User Reviews and Ratings
 - Optimal Control Of Nonlinear Systems Using The Homotopy and Bestseller Lists
5. Accessing Optimal Control Of Nonlinear Systems Using The Homotopy Free and Paid eBooks
 - Optimal Control Of Nonlinear Systems Using The Homotopy Public Domain eBooks
 - Optimal Control Of Nonlinear Systems Using The Homotopy eBook Subscription Services
 - Optimal Control Of Nonlinear Systems Using The Homotopy Budget-Friendly Options

6. Navigating Optimal Control Of Nonlinear Systems Using The Homotopy eBook Formats
 - ePub, PDF, MOBI, and More
 - Optimal Control Of Nonlinear Systems Using The Homotopy Compatibility with Devices
 - Optimal Control Of Nonlinear Systems Using The Homotopy Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Optimal Control Of Nonlinear Systems Using The Homotopy
 - Highlighting and Note-Taking Optimal Control Of Nonlinear Systems Using The Homotopy
 - Interactive Elements Optimal Control Of Nonlinear Systems Using The Homotopy
8. Staying Engaged with Optimal Control Of Nonlinear Systems Using The Homotopy
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Optimal Control Of Nonlinear Systems Using The Homotopy
9. Balancing eBooks and Physical Books Optimal Control Of Nonlinear Systems Using The Homotopy
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Optimal Control Of Nonlinear Systems Using The Homotopy
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Optimal Control Of Nonlinear Systems Using The Homotopy
 - Setting Reading Goals Optimal Control Of Nonlinear Systems Using The Homotopy
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Optimal Control Of Nonlinear Systems Using The Homotopy
 - Fact-Checking eBook Content of Optimal Control Of Nonlinear Systems Using The Homotopy
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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