Characterization of trajectories: an Eulerian approach

Workshop Contredo Kickoff, Montpellier, 3 mars 2017

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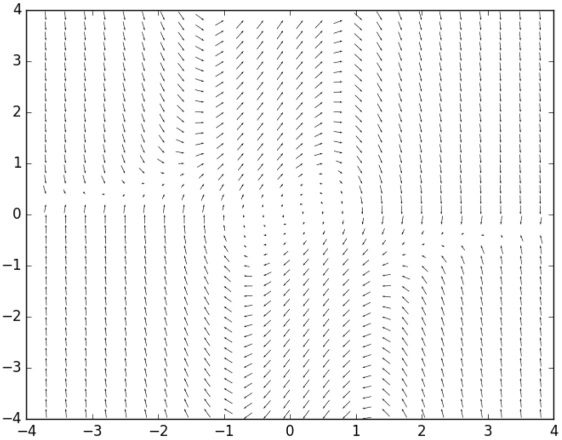
Capture set

We consider a state equation $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x})$.

Example: The Van der Pol system

$$\begin{cases} \dot{x}_1 &= x_2 \\ \dot{x}_2 &= \left(1 - x_1^2\right) \cdot x_2 - x_1 \end{cases}$$


4
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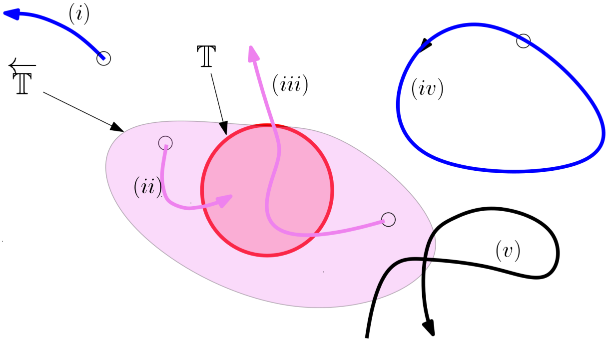
2
3
4

Let φ be the flow map.
The *capture* set of the *target* $\mathbb{T} \subset \mathbb{R}^n$ is:

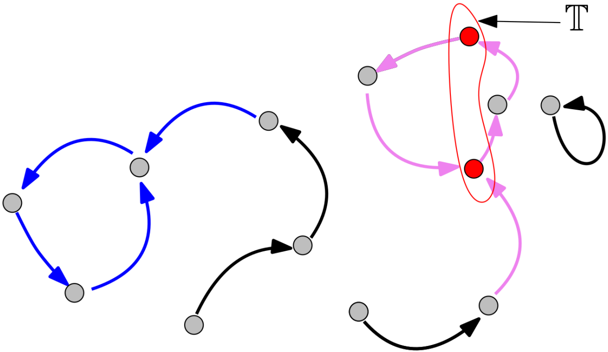
$$\overleftarrow{\mathbb{T}} = \{\mathbf{x}_0 \mid \exists t \geq 0, \varphi(t, \mathbf{x}_0) \in \mathbb{T}\}.$$

To each state, we associate a path.

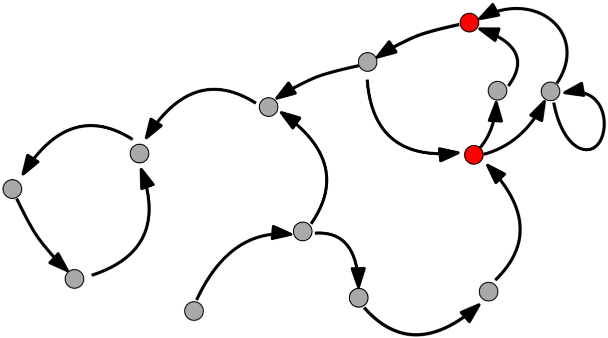


Graph analogy

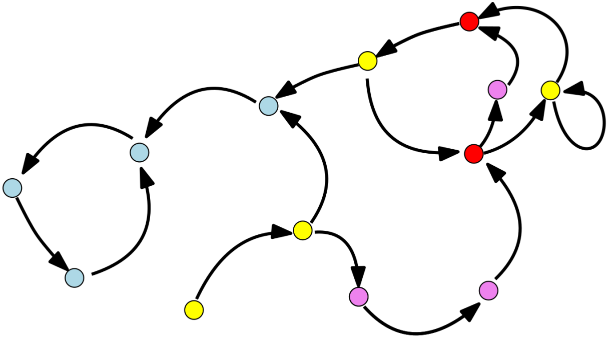
A deterministic graph $\mathscr{G}_1$ with a target $\mathbb{T}$ (red), a dead path (blue).



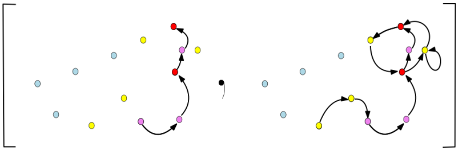
It can be approximated by a non deterministic graph $\mathscr{G}_2$:



Using a backward method, we can enclose $\overleftarrow{\mathbb{T}}$.



This corresponds to an interval of graphs:

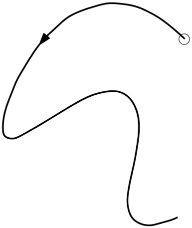


Our new approach: bracket $\overleftarrow{\mathbb{T}}$, we search for paths not for states.

Maze

An ***interval*** is *a domain* which encloses a real number.
A ***polygon*** is *a domain* which encloses a vector of $\mathbb{R}^n$.
A ***maze*** is *a domain* which encloses a path.

A maze is a set of paths.



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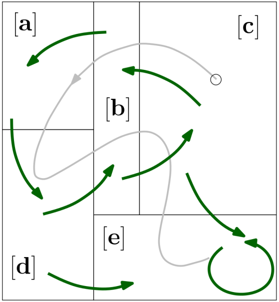
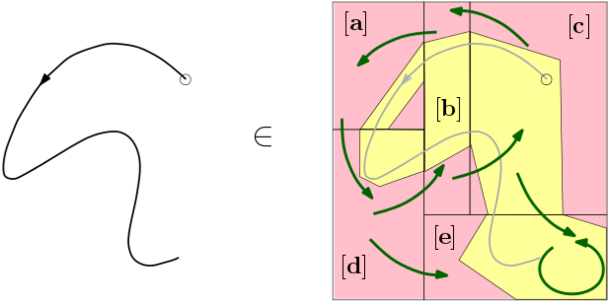
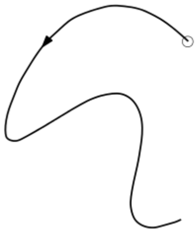


Mazes can be made more accurate by adding polygones.



Or using doors instead of a graph



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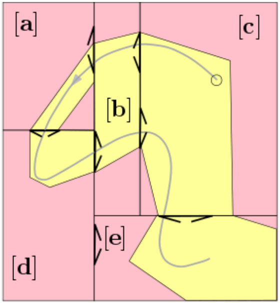


Here, a **maze** $\mathscr{L}$ is composed of

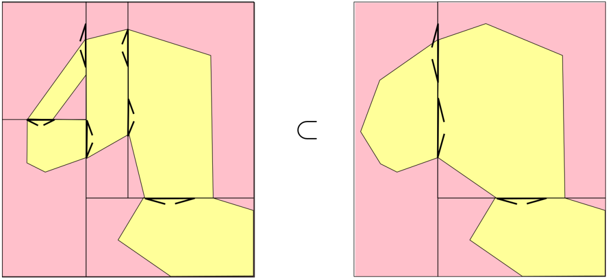
- A paving $\mathscr{P}$
- A polygon for each box of $\mathscr{P}$
- Doors between adjacent boxes

The set of mazes forms a lattice with respect to $\subset$.

$\mathscr{L}_a \subset \mathscr{L}_b$ means :

- the boxes of $\mathscr{L}_a$ are subboxes of the boxes of $\mathscr{L}_b$.
- The polygones of $\mathscr{L}_a$ are included in those of $\mathscr{L}_b$
- The doors of $\mathscr{L}_a$ are thinner than those of $\mathscr{L}_b$.

The left maze contains less paths than the right maze.



Note that yellow polygons are convex.

Inner approximation of $\overleftarrow{\mathbb{T}}$

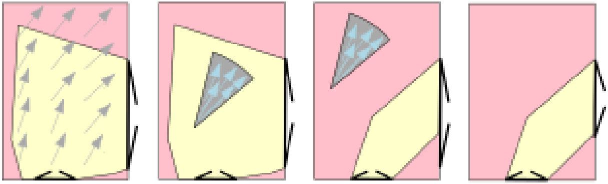
Main idea: Compute an outer approximation of the complementary of $\overleftarrow{\mathbb{T}}$:

$$\overline{\overleftarrow{\mathbb{T}}} = \{x_0 \mid \forall t \geq 0, \varphi(t, x_0) \notin \mathbb{T}\}$$

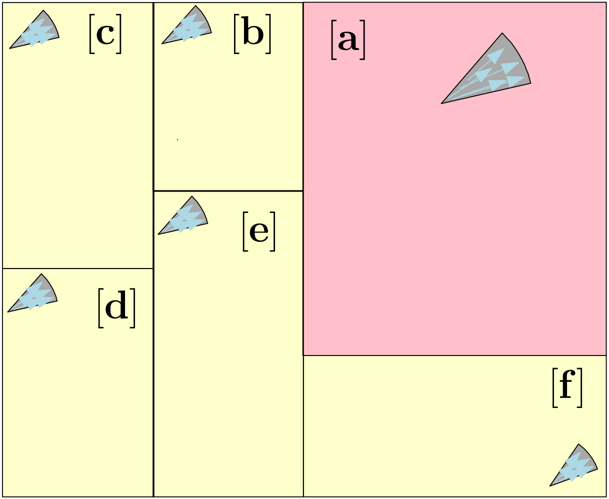
Thus, we search for a path that never reach $\mathbb{T}$.

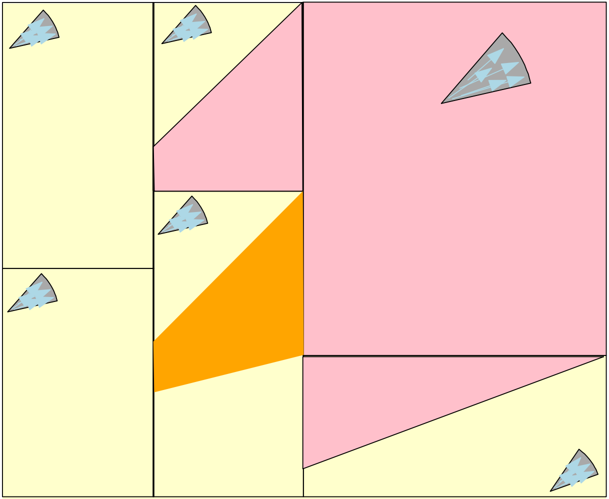
Target contractor. If a box [x] of $\mathscr{P}$ is included in $\mathbb{T}$ then remove [x] and close all doors entering in [x] .

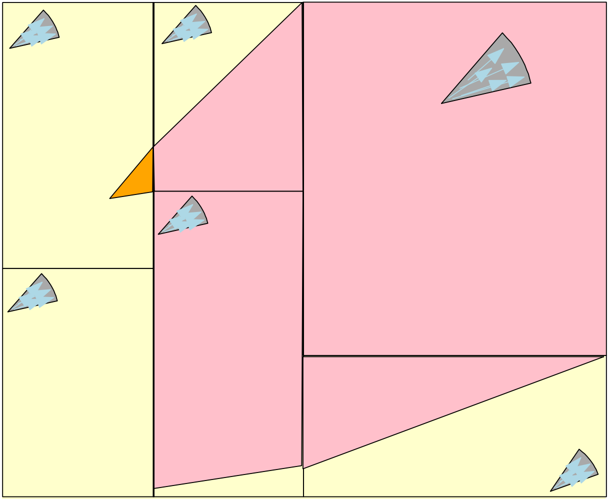
Flow contractor. For each box $[\mathbf{x}]$ of $\mathscr{P}$, we contract the polygon using the constraint $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x})$.

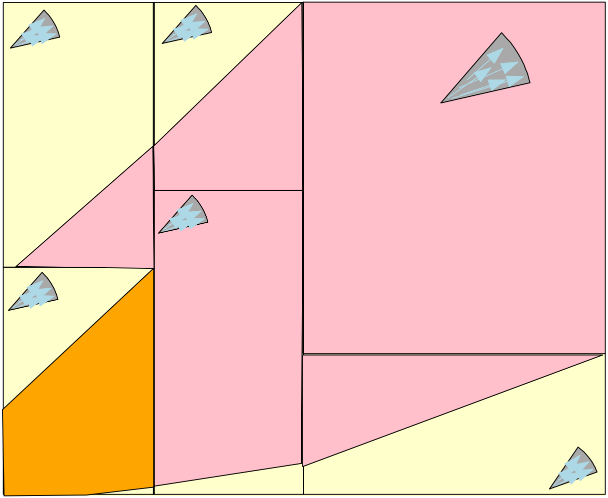


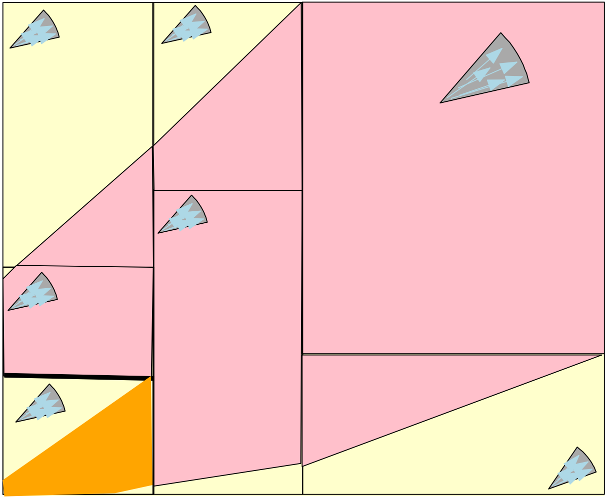
Inner propagation

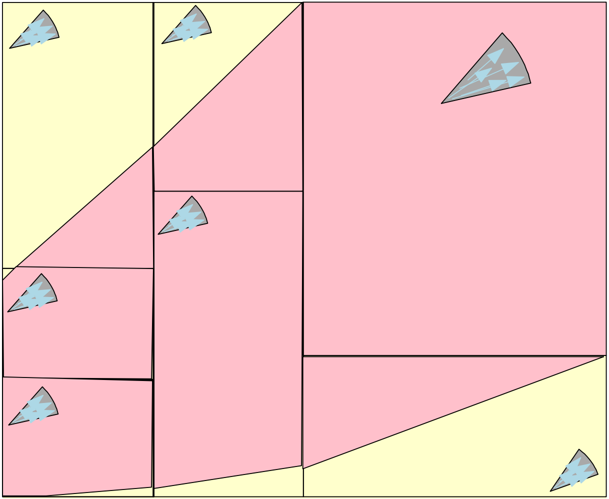

[c]
[b]
[a]
[e]
[d]
[f]

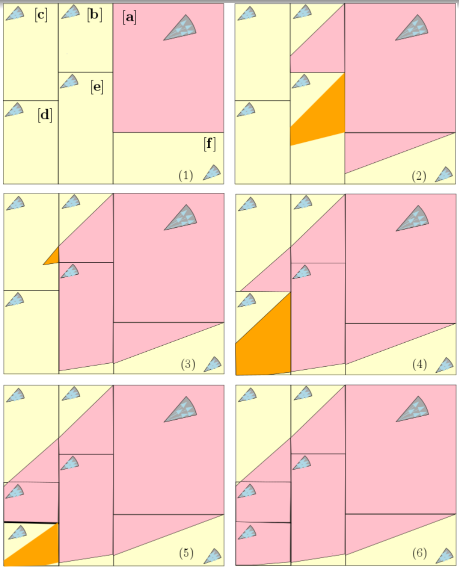




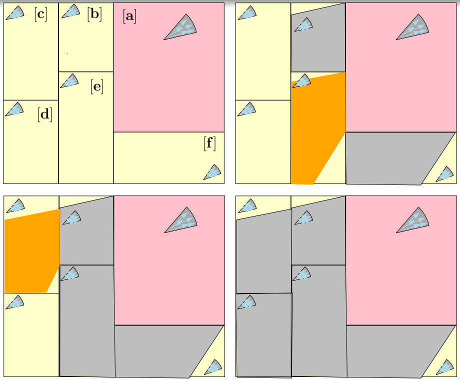







[a]
[b]
[c]
[d]
[e]
[f]
(1)
(2)
(3)
(4)
(5)
(6)

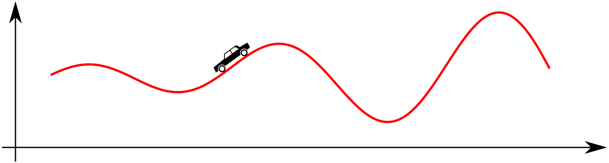
Outer propagation

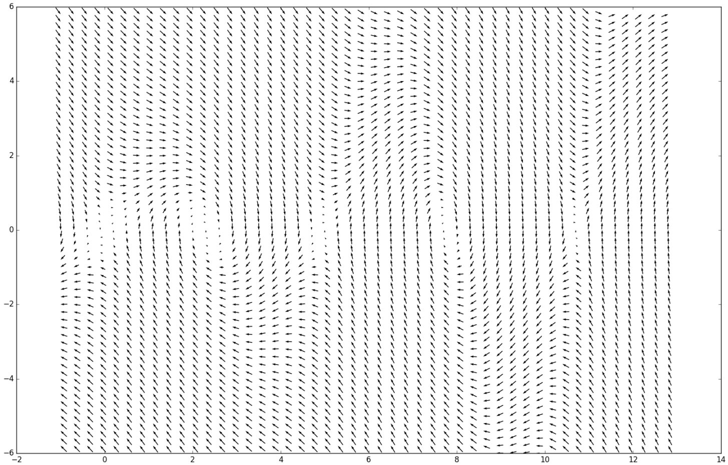


An interpretation can be given only when the fixed point is reached.

Car on the hill

$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = 9.81 \sin\left(\frac{11}{24} \cdot \sin x_1 + 0.6 \cdot \sin(1.1 \cdot x_1)\right) - 0.7 \cdot x_2 \end{cases}$$

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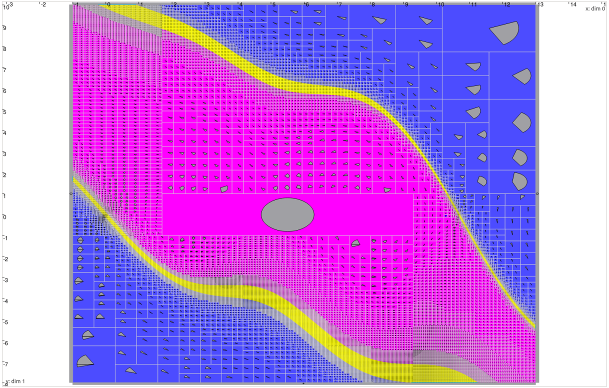
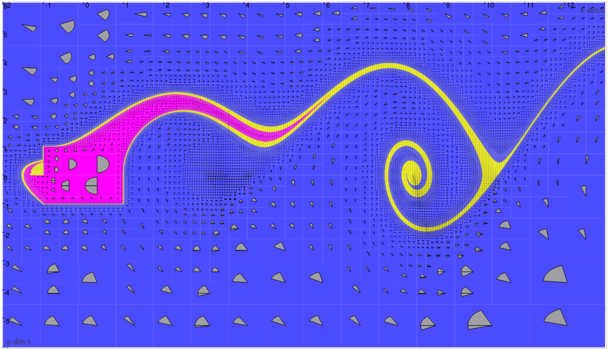


Research box $\mathbb{X}_0 = [-1, 13] \times [-10, 10]$

Blue: $\mathbb{T}_{out} = \overline{\mathbb{X}_0}$; Red: $\mathbb{T}_{in} = [2, 9] \times [-1, 1]$

Combined with an outer propagation

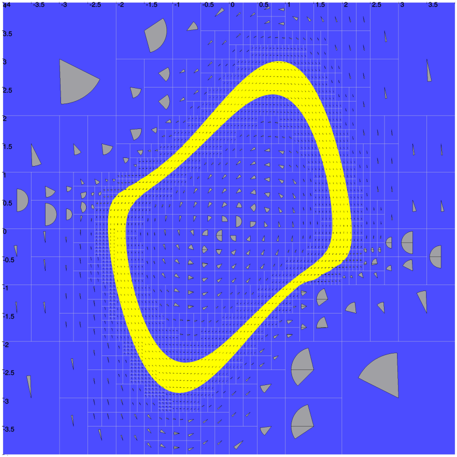


Van der Pol system

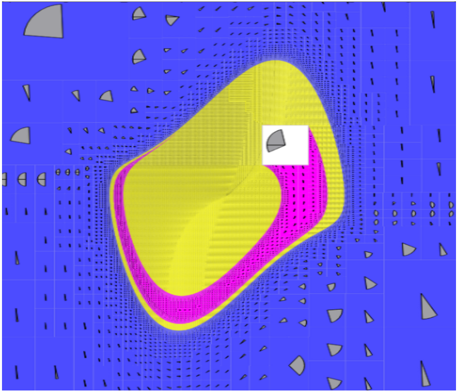
Consider the system

$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = \left(1 - x_1^2\right) \cdot x_2 - x_1 \end{cases}$$

and the box $\mathbb{X}_0 = [-4, 4] \times [-4, 4]$.

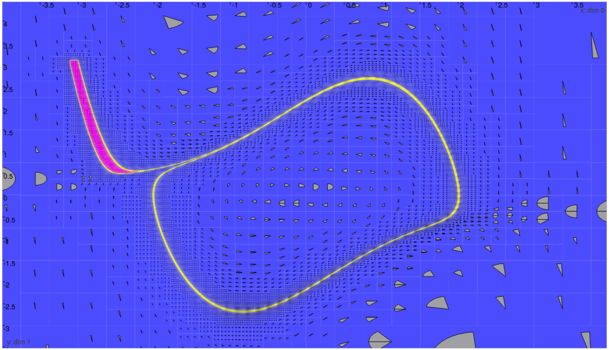


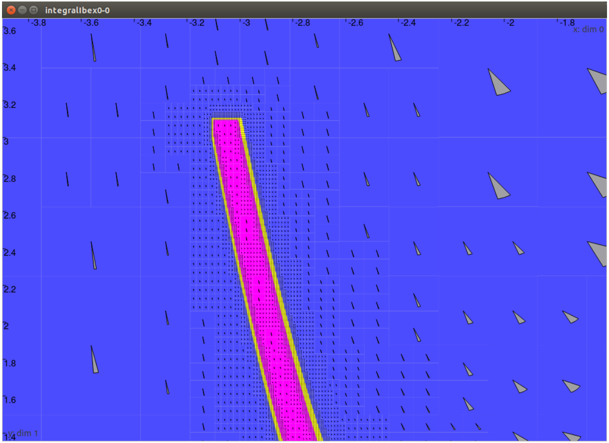
$$\mathbf{f} \to -\mathbf{f} \; ; \; \mathbb{T} = \overline{\mathbb{X}_0} \cup [-0.1, 0.1]^2.$$



$$\mathbf{f} \to -\mathbf{f} \ ; \ \mathbb{T}_{out} = \overline{\mathbb{X}_0} \ ; \ \mathbb{T}_{in} = [0.5, 1]^2.$$

Combined with an outer propagation




integralIbex0-0
-3.8
-3.6
-3.4
-3.2
-3
-2.8
-2.6
-2.4
-2.2
-2
-1.8
x: dim 0
3.6
3.4
3.2
3
2.8
2.6
2.4
2.2
2
1.8
1.6
1.4
y: dim 1

Reference.

T. Le Mézo, L. Jaulin, and B. Zerr. Inner approximation of a capture basin of a dynamical system. In Abstracts of the 9th Summer Workshop on Interval Methods SWIM'2016. Lyon, France, June 19-22, 2016.