# GROUP PURSUIT UNDER BOUNDED EVADER COORDINATES* 

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Effective methods are proposed for solving the group pursuit problem with constraints on the evadex's state. The paper is closely related to the investigations in $/ 1-$ 4/ (**) and is a development of the results in $/ 5 /$ in the case of arbitrary linear equations of motion of the evader.

1. Given the differential game

$$
\begin{equation*}
z_{i}^{*}=A_{i} z_{i}+\varphi_{i}\left(u_{i}, v\right), \quad z_{i} \in E^{n_{i}}, \quad u_{i} \in U_{i}, v \in V, i \in N_{m}=\{1, \ldots, m\} \tag{1.1}
\end{equation*}
$$

where $E^{n_{i}}$ is a finite-dimensional Euclidean space, $A_{i}$ are square matrices of order $n_{i}, U_{i}, V$ are nonempty compacta, the functions $\varphi_{i}\left(u_{i}, v\right)$ are continuous along variables collection. The terminal set $M$ consists of sets $M_{i}{ }^{*}, i \in N_{m}$, of form $M_{i}{ }^{*}=M_{i}{ }^{\circ}+M_{i}$, where $M_{i}^{\circ}$ are linear subspaces of $E^{n_{i}}$, while $M_{i}$ are closed convex sets from the orthogonal complements $L_{i}$ to $M_{i}$ o in space $E^{n_{i}}$, and for $i \in N_{m} \backslash N_{k}, k \leqslant m, M_{i}=\left\{a_{i}\right\}, a_{i}$ is some vector from $L_{i}$. Game (1.1) is considered ended if for some $t>0$ we have $z_{i}(t) \in M_{i}{ }^{*}$ for at least one $i$ :

We say that the differential game (1.1) can be ended from a prescribed position $z^{\circ}=\left(z_{1}{ }^{\circ}\right.$, $\ldots, z_{m}$ ) no later than by the time $T=T\left(z^{\circ}\right)$ if measurable functions $u_{i}(t)=u_{i}\left(z_{i}{ }^{\circ}, v(t)\right) \in U_{i}$, $t \in[0, T]$, exist such that the solutions of the equations

$$
z_{i}{ }^{0}=A_{i} z_{i}+\varphi_{i}\left(u_{i}(t), \quad v(t)\right), \quad z_{i}(0)=z_{i}^{0}, \quad i \in N_{m}
$$

for some $i=i(v(\cdot))$, hit onto set $M_{i}$ no later than at the instant $t=T$ for any measurable functions $v(\cdot)=\{v(t): v(t) \in V, t \in\{0, T]\}$. Here the pursuers can use not only the instantaneous values of the evader's control but also the entire previous history $v(s), s \in[0, t]$.
2. Let $\pi_{i}$ be the operator of orthogonal projection from $E^{m_{i}}$ onto a subspace $L_{i}$. Consider the many-valued mappings

$$
\begin{aligned}
& \Phi_{i}(t, v)=\pi_{i} \exp \left(t A_{i}\right) \varphi_{i}\left(U_{i}, \varepsilon_{i}(t) v\right) . \\
& \Phi_{i}(t)=\bigcap_{v \in V} \Phi_{i}(i, v), \quad i \in N_{k}, \quad t \geqslant 0
\end{aligned}
$$

where $\exp \left(t A_{i}\right)$ is the fundamental matrix of the system $z_{i}^{*}=A_{i} z_{i}$, and $\varepsilon_{i}(t)$ are certain measurable functions taking values from the interval. $/ 0,1 /$. Let measurable functions $\varepsilon_{i}(t), i \in$ $N_{k}$, and a number $T_{0}>0, \varepsilon_{i}(t) \in[0,1], t \in\left[0, T_{0}\right]$, exist such that the following conditions are fulfilled.

Condition 1. The sets $\Phi_{i}(t)$ are nonempty for all $i \in N_{h}, T_{0} \geqslant t \geqslant 0$. We set

$$
\varphi_{i}^{*}\left(t, u_{i}, v\right)=\varphi_{i}\left(u_{i}, v\right)-\varphi_{i}\left(u_{i}, \varepsilon_{i}(t) v\right)
$$

Condition 2. The sets

$$
W_{i}(t)=M_{i} * \int_{0}^{ \pm} \pi_{i} \exp \left((t-\tau) A_{i}\right) \varphi_{i}^{*}\left(t-\tau, U_{i}, V\right) d \tau
$$

are nonempty for all $i \in N_{k}, T_{0} \geqslant t>0$ (* is the operation of geometric subtraction of sets /6/).

Having fixed certain measurable selectors $\varphi_{t}(t) \in \Phi_{i}(t)$, we set

$$
\xi_{1}\left(t, z_{i}\right)=\pi_{i} \exp \left(t A_{i}\right) z_{i}+\int_{0}^{t} \varphi_{i}(t-\tau) d \tau, \quad i \in N_{k}, \quad t \in\left[0, r_{0}\right]
$$

[^0]and denote
\[

$$
\begin{align*}
& \alpha_{i}\left(t, \tau, z_{i}, v\right)=\left\{\begin{array}{c}
\max \left(\alpha \geqslant 0:\left\{\Phi_{i}(t-\tau, v)-\varphi_{i}(t-\tau)\right\} \cap\right. \\
\left.\left\{\alpha\left(W_{i}(t)-\xi_{i}\left(t, z_{i}\right)\right)\right\} \neq \varnothing\right), \xi_{i}\left(t, z_{i}\right) \equiv W_{i}(t) \\
t^{-1}, \quad \xi_{i}\left(t, z_{i}\right) \in W_{i}(t)
\end{array}\right.  \tag{2.1}\\
& i \in N_{k}, T_{0} \geqslant t \geqslant \tau>0, v \in V
\end{align*}
$$
\]

Lemma 1. Let Conditions 1 and 2 be fulfilled, the mappings $\varphi_{i}\left(U_{i}, \varepsilon_{i}(t) v\right)$ be convexvalued, $\varphi_{i}(t)$ be a measurable selector of mapping $\Phi_{i}(t), v \in V$. Then, if $\xi_{i}\left(t, z_{i}\right) \equiv W_{i}(t)$, then

$$
\begin{equation*}
\alpha_{i}\left(t, \tau, z_{i}, v\right)=\inf _{p \in P_{i}\left(t, z_{i}\right)}\left\{C_{\Phi_{i}(t-\tau, v)}(-p)+\left(p, \varphi_{i}(t-\tau)\right)\right\}, \tag{2.2}
\end{equation*}
$$

$$
T_{0} \geqslant t \geqslant \tau \geqslant 0, \quad i \in N_{k}
$$

where $P_{i}\left(t, z_{i}\right)=\left\{p \in L_{i}:-C_{W_{i}(t)}(p)+\left(p, \xi_{i}\left(t, z_{i}\right)\right)=1\right\}$, and $C_{\Phi_{i}(t, v)}(p), C_{W_{i}(t)}(p)$ are the support functions of the corresponding sets.

Proof. From Condition 1 follows the inclusion

$$
0 \cong \Phi_{i}(t-\tau, v)-\Phi_{i}(t-\tau)
$$

for all $v \in V, T_{0} \geqslant t \geqslant \tau \geqslant 0$, which is equivalent to the inequality

$$
\begin{equation*}
c_{\Phi_{i}(t-\tau, v)}(-p)+\left(p_{i} ; \Phi_{i}(t-\tau)\right) \geqslant 0 \quad \forall_{p} \in L_{i} \tag{2.3}
\end{equation*}
$$

From the property of the geometric subtraction operation it follows that the mapping $W_{i}(t)$ is convex-valued /6/. The emptiness of the intersection in expression (2.1) is equivalent to the inequality /7/

$$
C_{\Phi_{i}(t-\tau, v)}(-p)+\left(p, \Phi_{i}(t-\tau)\right) \geqslant \alpha\left(\left(p, \xi_{i}\left(t, z_{i}\right)\right)-C_{W_{i}(t)}(p)\right) \quad \forall_{p} \in L_{i}
$$

When $\left(p, \xi_{i}\left(t, z_{i}\right)\right)-C_{W_{i}(t)}(p) \leqslant 0$ the last inequality is fulfilled for any nonnegative $\alpha$ since (2.3) holds. If, however, $\left(p, \xi_{i}\left(t, z_{i}\right)\right)-C_{W_{i}(t)}(p)>0$, then, having set $\left(p, \xi_{i}(t, z)\right)-C_{W_{i}(t)}(p)=1$, we obtain

$$
C_{\Phi_{i}(t-\tau, v)}(-p)+\left(p, \varphi_{i}(t-\tau)\right) \geqslant \alpha
$$

Hence follows formula (2.2). The following condition is assumed fulfilled for $i \in N_{m} \backslash N_{k}$
Condition 3. The sets $\pi_{i} \exp \left(t A_{i}\right) \varphi_{i}\left(U_{i}, v\right), i \in N_{m} \backslash N_{k}$, consist of unique points $\varphi_{i}(t, v)$ for fixed $t, v, T_{0} \geqslant t \geqslant 0, v \in V$. For $i \models N_{m} \backslash N_{k}$ we set

$$
\begin{align*}
& \xi_{i}\left(t, z_{i}\right)=\pi_{i} \exp \left(t A_{i}\right) z_{i}  \tag{2.4}\\
& \alpha_{i}\left(t, \tau, z_{i}, v\right)=\left\{\begin{array}{l}
\alpha: \alpha\left(a_{i}-\xi_{i}\left(t, z_{i}\right)\right)=\varphi_{i}(t-\tau, v), \quad a_{i} \neq \xi_{i}\left(t, z_{i}\right) \\
\left\|\varphi_{i}(t-\tau, v)\right\|+t^{-1}, \quad a_{i}=\xi_{i}\left(t, z_{i}\right)
\end{array}\right. \\
& T_{0} \geqslant t \geqslant \tau>0, \quad v \in V
\end{align*}
$$

We denote

$$
\begin{aligned}
& \lambda(t, z)=1-\inf \max _{\alpha \cdot(i) N_{m}} \int_{0}^{t} \alpha_{i}\left(t, \tau, z_{i}, v(\tau)\right) d \tau \\
& T(z)=\{t>0: \lambda(t, z)=0\}
\end{aligned}
$$

where $v(\cdot)$ is a function measurable on the interval $[0, t]$ taking values from set $V$.
Theorem 1. Let Conditions $1-3$ be fulfilled for differential game (1.1) and let $T\left(z^{\circ}\right)$ $\leqslant T_{0}$. Then from a prescribed initial position $z^{\circ}$ it can be ended no later than by time $T\left(z^{\circ}\right)$.

Proof. Let $v(\tau), v(\tau) \in V, \tau \in[0, T], T=T\left(z^{\circ}\right)$ be some measurable function. We set

$$
h\left(T, t, z^{0}, v(\cdot)\right)=1-\max \left\{\max _{i \in N_{k}} \int_{0}^{t} \alpha_{i}\left(T, \tau, z_{i}^{\circ}, v(\tau)\right) d \tau, \max _{i \in N_{n i} \backslash N_{k}} \int_{0}^{t} \alpha_{i}\left(t, \tau, z_{i}^{0}, v(\tau)\right) d \tau\right\}
$$

Since $h\left(T, 0, z^{\circ}, v(\cdot)\right)=1$, while for $i \in N_{m} \backslash N_{k}, a_{i} \neq \xi_{i}\left(t, z_{i}{ }^{\circ}\right)$ the function $\alpha_{i}\left(t, \tau, z_{i}, v\right)$ depends continuously on $t$, we have that $h\left(T, t, z^{\circ}, v(\cdot)\right)$ depends continuously on $t$ and from the definition of function $\lambda(t, z)$ it follows that an instant $t_{*}, 0<t_{*} \leqslant T$, exists such that $h\left(T, t_{*}\right.$, $v(\cdot))=0$.

Let us indicate a method for choosing the controls for $i \in N_{k}$. Let $\xi_{i}\left(T, z_{i}{ }^{\circ}\right) \equiv W_{i}(T)$. Then for $0 \leqslant \tau<t_{*}$ we choose the control $u_{i}(\tau) \in U_{i}$ and the function $x_{i}(\tau) \in W_{i}(T)$ from the equation

$$
\begin{aligned}
& \pi_{i} \exp \left((T-\tau) A_{i}\right) \varphi_{i}\left(U_{i}(\tau), \varepsilon_{i}(T-\tau) v(\tau)\right)-\varphi_{i}(T-\tau)= \\
& \quad-\alpha_{i}\left(T, \tau, z_{i}^{\circ}, v(\tau)\right)\left(x_{i}(\tau)-\xi_{i}\left(T, z_{i}^{\circ}\right)\right)
\end{aligned}
$$

The function $\alpha_{i}\left(T, \tau, z_{i}{ }^{0}, v(\tau)\right.$ is measurable in $\tau$; therefore, on the strength of the FilippovCastaing theorem /8/, the solvability of Eq, (2.5) in the class of measurable functions $u_{i}(\tau)$, $x_{i}(\tau), 0 \leqslant \tau<t_{*}$ follows from Conditions 1 and 2 . For $t_{*} \leqslant \tau \leqslant T$ we set $\alpha_{i}\left(T, \tau, z_{i}{ }^{\circ}, v\right) \equiv 0$ and we choose the control $u_{i}(\tau)$ from the resulting Eq. (2.5). If $\xi_{i}\left(T, z_{i}{ }^{\circ}\right) \in W_{i}(T)$ then we set $x_{i}(\tau) \equiv \xi_{i}\left(T, x_{i}{ }^{\circ}\right.$ ) and we choose the control $u_{i}(\tau)$ from Eq. (2.5) with a zero right-hand side. The representation

$$
\begin{align*}
& \pi_{i} \pi_{i}(t)=\pi_{i} \exp \left(t A_{i}\right) z_{i}^{0}+\int_{0}^{i} \pi_{i} \exp \left((t-\tau) A_{i}\right) \varphi_{i}\left(n_{i}(\tau), v(\tau)\right) d \tau  \tag{2.6}\\
& i \in N_{m}
\end{align*}
$$

follows from the Cauchy formula. If $h\left(T, t_{*}, z^{\circ}, v(\cdot)\right)=0$, then a number $j$ exists such that one of the following equalities is fulfilled:

$$
\begin{align*}
& 1-\int_{0}^{t_{*}} \alpha_{j}\left(T, \tau, z_{j}, v(\tau)\right) d \tau=0, \quad j \in N_{k}  \tag{2.7}\\
& 1-\int_{0}^{t_{*}^{*}} \alpha_{j}\left(t_{*,} \tau_{1} z_{j}, v(\tau)\right) d \tau=0, \quad j \in N_{m} \backslash N_{k} \tag{2.8}
\end{align*}
$$

Let $j \in N_{k}$. Then, by adding and subtracting the quantities

$$
\int_{j}^{T} \pi_{j} \exp \left((T-\tau) A_{j}\right) \varphi_{j}\left(u_{j}(\tau), \varepsilon_{j}(T-\tau) v(\tau)\right) d \tau, \int_{j}^{T} \varphi_{j}(T-\tau) d \tau
$$

from both sides of equality (2.6) with $i=j, t=T$, as well as taking into account the control selection law, we obtain

$$
\begin{aligned}
& \pi_{j} z_{j}(T)=\xi_{j}\left(T, z_{j}^{j}\right)\left(1-\int_{0}^{T} a_{j}\left(T, \tau, z_{j}^{0}, v(\tau)\right) d \tau\right)+ \\
& \int_{0}^{T} a_{j}\left(T, \tau, z_{j}, v(\tau)\right) x_{j}(\tau) d \tau+ \\
& \int_{0}^{T} \pi_{j} \exp \left((T-\tau) A_{j}\right) \varphi_{j}^{*}\left(T-\tau, u_{j}(\tau), v(\tau)\right) d \tau
\end{aligned}
$$

Hence with due regard to formulas (2.5), (2.7), to the convex-valuedness of mapping $W_{j}(T)$ and to the property of the geometric subtraction operation, we obtain $\pi_{j} z_{j}(T) \in M_{j}$. Let $j \in$ $N_{m} \backslash N_{k}$. Let us consider the case when $a_{j} \neq \xi_{j}\left(t_{*}, z_{j}{ }^{j}\right)$. By virtue of equality (2.8) and Condition 3, from (2.4) we have

$$
a_{f}-\xi_{j}\left(t_{* i} z_{j}^{\sigma}\right)-\int^{t_{*}} \varphi_{i}\left(t_{*}-\tau, v(\tau)\right) d \tau=0
$$

or $a_{j}=\pi j_{j}\left(t_{*}\right)$. If $a_{j}=\xi_{j}\left(t_{*}, z_{j}\right)$, then from equality (2.8) we obtain

$$
\int_{0}^{t_{*}}\left\|\varphi_{j}(t-\tau, v(\tau))\right\| d \tau=0 \text { or } \int_{0}^{t_{*}} \varphi_{j}\left(t_{*}-\tau, v(\tau)\right) d \tau=0
$$

Hence with due regard to the initial assumption and to formula (2.6) we obtain $a_{j}=\pi_{j} \tilde{j}_{j}\left(t_{*}\right)$.
3. We fix certain measurable selectors $x_{i}(t)$ of the many-valued mappings $W_{i}(t), i \in N_{\mathrm{t}}, t \in$ $\left[0, T_{0}\right]$ and we set

We denote

$$
\eta_{i}\left(t, z_{i}\right)=\xi_{i}\left(t, z_{i}\right)-x_{i}(t)
$$

$$
\begin{aligned}
& \beta_{i}\left(t, \tau, z_{i}, v\right)=\left\{\begin{array}{c}
\max \left(\beta>0:-\beta \eta_{i}\left(t, z_{i}\right) \in \Phi_{i}(t-\tau, v)-\right. \\
\left.\varphi_{i}(t-\tau)\right), \quad \eta_{i}\left(t, z_{i}\right) \neq 0 \\
t, \quad \eta_{i}\left(t, z_{i}\right)=0
\end{array}\right. \\
& i \in N_{k}, T_{0} \geqslant t \geqslant \tau>0, v \in V
\end{aligned}
$$

Lemma 2. Let Conditions 1 and 2 be fulfilled, the mappings $\varphi_{i}\left(U_{i}, \varepsilon_{i}(t) v\right)$ be convexvalued, $\varphi_{i}(t)$ and $x_{i}(t)$ be measurable selectors of mappings $\Phi_{i}(t)$ and $W_{i}(t)$, respectively. Then, if $\eta_{i}\left(t, z_{i}\right) \neq 0$, then

$$
\begin{aligned}
& \beta_{i}\left(t, \tau, z_{i}, v\right)=\inf _{\substack{p \in L_{i} \\
\left(p, \eta_{i}\left(t, z_{i}\right)=1\right.}}\left\{C_{\Phi_{i}(t-\tau, v)}(-p)+\left(p, \varphi_{i}(t-\tau)\right)\right\}, \\
& i \in N_{k}, T_{0} \geqslant t \geqslant \tau>0, v \in V
\end{aligned}
$$

The proof is analogous to that of Lemma 1.
For $i \in N_{m} \backslash N_{k}$ we set $\xi_{i}\left(t, z_{i}\right) \equiv \eta_{i}\left(t, z_{i}\right), \beta_{i}\left(t, \tau, z_{i}, v\right) \equiv \alpha_{i}\left(t, \tau, z_{i}, v\right)$. We denote

$$
\begin{aligned}
& \mu(t, z)=1-\inf _{v(\cdot)} \max _{i \in N_{m 0}}^{t} \int_{i}\left(t, \tau, z_{i}, v(\tau)\right) d \tau \\
& \Theta(z)=\{t>0: \mu(t, z)=0\}
\end{aligned}
$$

Theorem 2. Let Conditions $1-3$ be fulfilled for the differential game (1.1) and let $\theta\left(z^{\circ}\right) \leqslant T_{0}$. Then from a prescribed initial position $z^{\circ}$ it can be ended no later than by time $\theta\left(\mathbf{2}^{\circ}\right)$.

The proof is carried out by the scheme used to prove Theorem 1.
4. Let $\omega_{i}(t, \tau), i \in N_{n}, t \geqslant \tau \geqslant 0$, be certain numerical functions. We consider the manyvalued mappings

$$
\begin{aligned}
& F_{i}\left(t, \tau, U_{i}, v\right)=\Phi_{i}(t-\tau, v)-\omega_{i}(t, \tau) W_{i}(t) \\
& F_{i}(t, \tau)=\bigcap_{v \in V} F_{i}\left(t, \tau, U_{i}, v\right), \quad t \geqslant \tau \geqslant 0, \quad i \in N_{k}
\end{aligned}
$$

Let measurable functions $e_{i}(t) \in[0,1]$, measurable nonnegative functions $\omega_{i}(t, \tau)$ and a number $T_{0}, i \in N_{k}, T_{0} \geqslant t \geqslant \tau \geqslant 0$, exist so as to fulfil the following condition:

Condition 4. The sets $F_{i}(t, \tau)$ are nonempty for all $i \in N_{k}, T_{0} \geqslant t \geqslant \tau \geqslant 0$.
We fix certain measurable selectors $f_{i}(t, \tau)$ of mappings $F_{i}(t, \tau)$ and we set

$$
\zeta_{i}\left(t, z_{i}\right)=\pi_{i} \exp \left(t A_{i}\right) z_{i}+\int_{0}^{t} f_{i}(t, \tau) d \tau
$$

We denote

$$
\begin{aligned}
& \gamma_{i}\left(t, \tau, z_{i}, v\right)=\left\{\begin{array}{l}
\max \left(\gamma \geqslant 0:-\gamma \zeta_{i}\left(t, z_{i}\right) \in F_{i}\left(t, \tau, U_{i}, v\right)-f_{i}(t, \tau)\right) \\
\zeta_{i}\left(t, z_{i}\right) \neq 0
\end{array}\right. \\
& i \in N_{k}, \quad T_{0} \geqslant t \geqslant \tau>0, \quad v \in V
\end{aligned}
$$

Lemma 3. Let Conditions 2 and 4 be fulfilled, mappings $\varphi_{i}\left(U_{i}, \varepsilon_{i}(t) v\right)$ be convex-valued, $f_{i}(t, \tau)$ be a measurable selector of mapping $F_{i}(t, \tau)$. Then, if $\xi_{i}\left(t, z_{i}\right) \neq 0$, then

$$
\begin{gathered}
\gamma_{i}\left(t, \tau, z_{i}, v\right)=\inf _{\substack{p \in L_{i} \\
\left(p, i_{i} \\
\left(t x_{i}\right)=1\right.}} \quad\left(C_{\Phi_{i}(t-\tau, v)}(-p)+\left(p, f_{i}(t, \tau)\right)+\right. \\
\left.\omega_{i}(t, \tau) C_{W_{i}(t)}(-p)\right\} \quad i \in N_{k}, T_{0} \geqslant t \geqslant \tau>0, v \in V
\end{gathered}
$$

The proof is analogous to that of Lemma 1.
For $\quad i \in N_{m} \backslash N_{k}$ we set $\zeta_{i}\left(t, z_{i}\right) \equiv \xi_{i}\left(t, z_{i}\right), \gamma_{i}\left(t, \tau, z_{i}, v\right) \equiv \alpha_{i}\left(t, \tau, z_{i}, v\right)$. We denote

$$
\begin{aligned}
& v(t, z)=1-\inf _{v(\cdot)} \max _{i \in N_{m}} \int_{0}^{t} \gamma_{i}\left(t, \tau, z_{i}, v(\tau)\right) d \tau \\
& \Gamma(z)=\{t>0: v(t, z)=0\}
\end{aligned}
$$

Theorem 3. Let Conditions 2-4 be fulfilled for the differential game (2.1) and let $T=\Gamma\left(z^{\circ}\right) \leqslant T_{0}$ and

$$
\int_{0}^{T} \omega_{1}(T, \tau) d \tau=1, \quad i \in N_{k}
$$

Then from a prescribed initial position $z^{\circ}$ it can be ended no later than by time $\Gamma\left(z^{\circ}\right)$. The proof is based on the ideas used to prove Theorem 1.
5. Let $k=m=1$. In all notation we omit the indices and we set $\varepsilon(t) \equiv 1$. Let us establish the connection between the pursuit plans presented in Sects. 2-4 and Pontriagin's first direct method /6/.

Corollary 1. Let Condition 1 be fulfilled. Then in order that

$$
\pi \exp (t A) z \in M-\int_{0}^{t} \Phi(t-\tau) d \tau
$$

it is necessary and sufficient that a measurable selector $\varphi(\tau) \in \Phi(\tau), \tau \in[0, t]$, exist such that $\xi(t, z) \in M$.

From Corollary 1 it follows, in particular, that

$$
\begin{aligned}
& T(z) \leqslant \Pi(z) \\
& \Pi(z)=\left\{t>0: \pi \exp (t A) z \in M-\int_{0}^{t} \Phi(t-\tau) d \tau\right\}
\end{aligned}
$$

Corollary 2. Let Condition 1 be fulfilled. Then in order that

$$
\left\{\pi \exp (t A) z+\int_{0}^{i} \Phi(t-\tau) d \tau\right\} \cap M \neq \varnothing
$$

it is necessary and sufficient that a measurable selector $\varphi(\tau) \in \Phi(\tau), \tau \in[0$, $t]$ and a vector $m \models M$ exist such that $\eta(t, z)=0$.

Corollary 3. Let Condition 4 be fulfilled. Then in order that

$$
\begin{equation*}
-\pi \exp (t A) z \in \int_{0}^{t} F(t, \tau) d \tau \tag{5.1}
\end{equation*}
$$

it is necessary and sufficient that a measurable selector $f(t, \tau) \in F(t, \tau), \tau \in[0, t]$, exist such that $\zeta(t, z)=0$. If furthermore

$$
\int_{0}^{t} \omega(t, \tau) d \tau=1
$$

then the pursuit can be ended in time $t=t(2)$ prescribed by inclusion (5.1) from the initial position $z$.

The proofs of Corollaries 1-3 follow from the constructions in sects.2-4. Thus, the plans in Sects. 2 and 3 can, in particular, coincide with Pontriagin'sfirst direct method, while the plan in Sect. 4 leads to a certain modification of it.
6. Let us consider the problem of pursuing an evader by a group of controlled objects. in the situation when the evader cannot leave the confines of some open convex set, and let us show that it is a special case of differential game (1.1). The motions of the pursuers and the evader have the form

$$
\begin{align*}
x_{i}^{*} & =C_{i} x_{i}+u_{i}, \quad u_{i} \in U_{i}, \quad x_{i} \in E^{r_{i}}, \quad i \in N_{k}  \tag{6.1}\\
y^{*} & =B y+v, \quad v \in V, \quad y \in E^{:}
\end{align*}
$$

where certain coordinates of the evader are constrained:

$$
\begin{equation*}
G=\left\{y:\left(p_{i}, y\right)<l_{i},\left\|p_{i}\right\|=1, i \in N_{m} \backslash N_{k}\right\} \tag{6.2}
\end{equation*}
$$

The sets $M_{i}{ }^{*}, i \in N_{k}$, are prescribed just as in game (1.1), in the spaces $E^{n_{i}}=E^{r_{i}} \times E^{*}$. The pursuit process is considered ended if at least one of the pursuers catches the evader (\{x, $y\}$ $\in M_{i}^{*} \quad$ for some $\left.i \in N_{h}\right)$ or if the evader is forced to violate the constraints $\left(\left(p_{i}, y\right)=l_{i}\right.$ for some $i \in N_{m} \backslash N_{k}$ ). We set

$$
\begin{aligned}
& z_{i}=\left\{x_{i}, y\right\}, \quad A_{i}=\left\|\begin{array}{cc}
C_{i} & 0 \\
0 & B
\end{array}\right\|, \quad \varphi_{i}\left(u_{i}, v\right)=\left\|\begin{array}{l}
u_{i} \\
0
\end{array}\right\|+\left\|\begin{array}{l}
0 \\
v
\end{array}\right\|, \quad i \in N_{k} \\
& z_{i}=y, \quad A_{i}=B, \quad \varphi_{i}\left(u_{i}, \quad v\right)=v \\
& M_{i}^{\circ}=\left\{z_{i}: \quad\left(p_{i}, \quad z_{i}\right)=0\right\}, \quad a_{i}=l_{i} p_{i}, \quad i \in N_{m} \backslash N_{k}
\end{aligned}
$$

By the same token the group pursuit problem (6.1) with constraints (6.2)is reduced to a constraint free
problem of forn (1.1). Such a reduction was used in /5/; an analogous method was applied earlier in /9/ for an escape problem. The very rigid Condition 2 was present in $/ 5 \%$, reducing the analysis essentially to a simple motion of the evader. Condition 3 , replacing it, is fulfilled automatically.
7. Example 1. The pursuers and the evader move in accord with the equations

$$
\begin{aligned}
& x_{i}^{*}=a x_{i}+u_{i},\left\|u_{i}\right\| \leqslant 1, t \in \dot{N}_{k}, x_{i} \in E^{\prime} \\
& y^{\prime}=a y+v,\|v\| \leqslant 1, y \in E^{*}
\end{aligned}
$$

The set $M_{i}$ consists of points $\left\{x_{i}, y\right\}$, such that $\left\|x_{i}-y\right\| \varepsilon_{i}$. The constraints on the evader's coordinates are

$$
G=\left\{y \in E^{4}:\left(p_{i}, y\right)<h_{i}, p_{i}=E^{\mathbf{s}},\left\|p_{i}\right\|=1_{i}, i \in N_{m} \backslash N_{k}\right\}
$$

We consider various cases.
$1^{\circ}$. $a<0, \varepsilon_{i}>0, t \equiv N_{k}$. We apply the plan in Sect. 2. Condition 1 is fulfilled with $\&_{i}(t) \equiv 1$. Having set $\varphi_{i}(t) \equiv 0$, we obtain

$$
\mathrm{s}_{\mathrm{i}}\left(t, s_{i}\right)=\exp (a t) z_{i}, t \otimes N_{k}
$$

Since $a<0$, at the instant

$$
t_{i}^{*}=a^{-1} \cdot \ln \left(\varepsilon_{i} \cdot\left\|x_{i}^{5}\right\|^{-1}\right)
$$

we have $\xi_{i}\left(t, x_{i}\right) \in M_{i}^{*}$. This goal is reached with the aid of the control $t_{i}(t)=v(\tau), \tau \in\left[0, t_{i}^{*}\right]$. Here the time $t_{i}{ }^{*}$ coincides with the Pontriagin time by virtue of corollary 1 . Thus, each of the pursuers independently catch the evader in finite time from any initial positions, even without constraints (6.2).
$2^{\circ}$. $a<0, e_{i}=0, i \in N_{k}$. From the method of invariant subspaces $/ 10 /$ it follows that the evader can avoid capture in the case of one pursuer and without constraints. By virtue of Lemma I we have

$$
\begin{aligned}
& \alpha_{i}\left(i, \tau, z_{i}^{0}, v\right)=\exp (-\tau a) \alpha_{i}\left(z_{i}^{0}, v\right) \\
& \alpha_{i}\left(s_{i}^{\circ}, v\right)=\left\|z_{i}^{0}\right\|^{-2}\left(\left(p, z_{i}^{0}\right)+\left[\left(v, z_{i}^{0}\right)^{2}+\left\|z_{i}^{0}\right\|^{2}\left(1-\|v\|^{(j)}\right]^{1 / 2}\right), t \in N_{k}\right. \\
& \alpha_{i}\left(t_{i} \tau_{r} z_{i}^{0}, v\right)=\frac{\left(p_{i}, \exp (a(t-\tau)) v\right)}{l_{i}-\left(p_{i}, \exp (a t) z_{i}^{0}\right)}, \quad i \in N_{m} \backslash N_{k}
\end{aligned}
$$

Let the phase constraints be a polyhedral cone $\left(4=0, i \in N_{m} \backslash N_{k}\right)$. We denote

$$
\alpha\left(z^{0}\right)=\max _{i \in N_{m}} \min _{p l a i}\left\{\alpha_{i}\left(z_{i}^{0}, v\right), \frac{\left(p_{i}, v\right)}{-\left(p_{i}, z_{i}^{0}\right)}\right\}
$$

Then the condition $\alpha\left(z^{\circ}\right)>0$ is sufficient for completing the group pursuit, and the pursuit time is bounded by the quantity

$$
-a^{-1} \ln \frac{a\left(z^{0}\right)-a}{a\left(s^{0}\right)}
$$

and the pursuers" controls are

$$
\mu_{i}(\tau)=v(\tau)-\alpha_{i}\left(z_{i}{ }^{0}, v(\tau)\right) z_{i}{ }^{0}, i \in N_{k}, \tau \in\left[0, T\left(z^{0}\right)\right]
$$

$3^{\circ}$. $a>0, \varepsilon_{i}=0, i \in N_{k}, i_{i}=0, i \in N_{m} \backslash N_{k}$. A sufficient condition for completion of pursuit is the condition $\alpha\left(z^{\circ}\right)>a$, and the pursuit time is bounded by quantity (7.1).

The case of simple motion $(a=0)$ was analyzed in $/ 5 /$.
Example 2. (Pontriagin's check example with equal coefficients of friction). The motions of the pursuers and the evader are described by the equations

$$
\begin{aligned}
& x_{1 i}=x_{2 i}, x_{2 i}=a x_{2 i}+u_{i}, x_{1 i}, x_{2 i} \in E^{i}, z \geq 2,\left\|u_{i}\right\| \leqslant 1, i \boxminus N_{k} \\
& y_{i}^{\prime}=y_{2}, y_{2}=a y_{2}+v, y_{1}, y_{2} \in E^{s},\|v\| \leqslant 1, a<0
\end{aligned}
$$

The set $M_{i}^{*}$ consists of pairs $\left\{x_{1 i}, y_{1}\right\}$, such that $x_{1 i}=y_{1}$. The constraints on the evader's geometric coordinates ( y ) are of form (6.2). We set

$$
x_{1 i}=x_{1 i}-y_{i} x_{1 i}=x_{i j}-y_{i} i \equiv N_{k}, x_{1 i}=y_{1}, x_{2 i}=y_{i}, i \in N_{m} \backslash N_{k}
$$

We apply the plan in Sect.1. Condition 1 is fulfilled with $\mathrm{s}_{\mathrm{i}}(t) \equiv 1, t \in N_{k}$. Here $\boldsymbol{q}_{1}(t) \equiv 0$, and

$$
\xi_{i}\left(t, z_{i}^{0}\right)=z_{1 i}{ }^{0}+e_{1}(t) z_{a i}{ }^{\circ}, t \in N_{m}
$$

$a_{1}(t)=a^{-1}(1-\exp (-a t)) / 11 /$. On the strength of Lemma $I$

$$
\begin{aligned}
& \alpha_{i}\left(t, \tau, z_{i}^{\circ}+v\right)=\varepsilon_{1}(t-\tau) \alpha_{i}\left(\xi_{i}\left(t, x_{i}^{0}\right), v\right), \xi_{i}\left(t, z_{i}^{0}\right) \neq 0, i \equiv N_{k} \\
& \alpha_{i}\left(t, \tau, z_{i}^{\circ}, v\right)=\frac{\left(p_{i}, e_{1}(t-v) v\right)}{l_{i}-\left(p_{i}, y_{1}^{2}+e_{1}(t) y_{2}^{\circ}\right)}, \quad \xi_{i}\left(t_{1} z_{i}^{0}\right) \neq l_{i} p_{i}, i \in N_{m} \backslash N_{k}
\end{aligned}
$$

We denote

$$
\begin{aligned}
& z_{i}^{*}=z_{1 i}{ }^{\circ}+1 / a z_{2 i}=\lim _{t \rightarrow \infty} \xi_{i}\left(t, z_{i}^{0}\right), \quad i \in N_{k} \\
& y^{*}=y_{1}{ }^{\circ}+1 / a y_{2}^{\circ}=\lim _{i \rightarrow \infty} \xi_{i}\left(t, z_{i}^{\circ}\right), \quad i \in N_{m} \backslash N_{k} \\
& \alpha\left(z^{\circ}\right)=\max _{i \in N_{m}} \min _{\| v i}\left\{\alpha_{i}\left(z_{i}^{*}, v\right), \frac{\left(p_{i}, v\right)}{l_{i}-\left(p_{i}, v^{*}\right)}\right\}, \quad l_{i} \neq\left(p_{i}, y^{*}\right)
\end{aligned}
$$

Condition $\alpha\left(z^{\circ}\right)>0$ is sufficient for group pursuit completion. The pursuers' controls have the form indicated in $/ 3$ / (Example 3 ).

Examples 1 and 2 are solutions of problems of the type "cornered rat", "deadline game",
"lion and man" /12/ in the formulation given.

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    **) Also see: Chentsov A.G., On certain aspects of the structure of differential encounterevasion games. Sverdlovsk, 1979, Deposited in VINrTI, No. 205-80,1980.

