GROUP PURSUIT UNDER BOUNDED EVADER COORDINATES*

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Effective methods are proposed for solving the group pursuit problem with constraints on the evader'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

$$z_{i} = A_{i}z_{i} + \varphi_{i}(u_{i}, v), \quad z_{i} \in E^{n_{i}}, \quad u_{i} \in U_{i}, \quad v \in V, \quad i \in N_{m} = \{1, \ldots, m\}$$
(1.1)

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 $\varphi_i(u_i, v)$ 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° are linear subspaces of E^{n_i} , while M_i are closed convex sets from the orthogonal complements L_i to M_i° in space E^{n_i} , and for $i \in N_m \setminus N_k$, $k \leq m$, $M_i = \{a_i\}$, a_i^{-1} 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 $z^{\circ} = (z_1^{\circ}, \ldots, z_m^{\circ})$ no later than by the time $T = T(z^{\circ})$ if measurable functions $u_i(t) = u_i(z_i^{\circ}, v(t)) \in U_i$, $t \in [0, T]$, exist such that the solutions of the equations

$$z_i^* = A_i z_i + \varphi_i (u_i(t), v(t)), z_i(0) = z_i^\circ, i \in N_m$$

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 π_i be the operator of orthogonal projection from E^{n_i} onto a subspace L_i . Consider the many-valued mappings

$$\Phi_i(t, v) = \pi_i \exp(tA_i) \varphi_i(U_i, \varepsilon_i(t) v).$$

$$\Phi_i(t) = \bigcap_{v \in V} \Phi_i(t, v), \quad i \in N_k, \quad t \ge 0$$

where $\exp(tA_i)$ 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 $T_0 > 0$, $\varepsilon_i(t) \in [0, 1]$, $t \in [0, T_0]$, exist such that the following conditions are fulfilled.

Condition 1. The sets $\Phi_i(t)$ are nonempty for all $i \in N_k$, $T_0 \ge t \ge 0$. We set

$$\varphi_i^*(t, u_i, v) = \varphi_i(u_i, v) - \varphi_i(u_i, \varepsilon_i(t) v)$$

Condition 2. The sets

$$W_i(t) = M_i \pm \int_0^t \pi_i \exp\left((t-\tau)A_i\right) \varphi_i^*(t-\tau, U_i, V) d\tau$$

are nonempty for all $i \in N_k$, $T_0 \ge t > 0$ (# is the operation of geometric subtraction of sets /6/).

Having fixed certain measurable selectors $\varphi_i(t) \in \Phi_i(t)$, we set

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

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

and denote

$$\begin{aligned}
\alpha_{i}(t, \tau, z_{i}, v) &= \begin{cases}
\max\left(\alpha \ge 0; \left\{\Phi_{i}(t - \tau, v) - \varphi_{i}(t - \tau)\right\} \cap \\
\left\{\alpha\left(W_{i}(t) - \xi_{i}(t, z_{i})\right)\right\} \neq \emptyset\right), \xi_{i}(t, z_{i}) \equiv W_{i}(t) \\
t^{-1}, \xi_{i}(t, z_{i}) \in W_{i}(t) \\
i \in N_{k}, T_{0} \ge t \ge \tau > 0, v \in V
\end{aligned}$$
(2.1)

Lemma 1. Let Conditions 1 and 2 be fulfilled, the mappings $\varphi_i(U_i, \varepsilon_i(t), v)$ be convexvalued, $\varphi_i(t)$ be a measurable selector of mapping $\Phi_i(t), v \in V$. Then, if $\xi_i(t, z_i) \in W_i(t)$, then $\varphi_i(t, z_i, v) = \inf_{i=1}^{n} |C_{i}| = (-1) ||_{i=1}^{n} |T_{i}| = (-1) ||_{i=1}^{n} ||T_{i}| = (-1) ||T_{i}| = (-$

$$\begin{aligned} a_{l}(t,\tau,z_{l},v) &= \inf_{p \in \mathcal{P}_{l}(t,z_{l})} \left[C_{\Phi_{l}(t-\tau,v)}(-p) + (p,\varphi_{l}(t-\tau)) \right], \\ T_{0} \geq t \geq \tau \geq 0, \quad i \in N_{k} \end{aligned}$$

$$(2.2)$$

where $P_i(t, z_i) = \{p \in L_i: -Cw_i(t)(p) + (p, \xi_i(t, z_i)) = 1\}$, and $C_{\Phi_i(t,v)}(p), Cw_i(t)(p)$ are the support functions of the corresponding sets.

Proof. From Condition 1 follows the inclusion

$$0 \in \Phi_i (t-\tau, v) - \varphi_i (t-\tau)$$

for all $v \in V$, $T_0 \ge t \ge \tau \ge 0$, which is equivalent to the inequality

$$C_{\Phi_{i}}(t-\tau, v)(-p) + (p_{1}; \varphi_{i}(t-\tau)) \ge 0 \quad \forall p \in L_{i}$$
(2.3)

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/

$$C_{\Phi,(t-\tau,v)}(-p) + (p, \varphi_i(t-\tau)) \ge \alpha \left((p, \xi_i(t, z_i)) - C_{W_i(t)}(p) \right) \forall p \in L_i$$

When $(p, \xi_i(t, z_i)) - C_{W_i(t)}(p) \leq 0$ the last inequality is fulfilled for any nonnegative α since (2.3) holds. If, however, $(p, \xi_i(t, z_i)) - C_{W_i(t)}(p) > 0$, then, having set $(p, \xi_i(t, z)) - C_{W_i(t)}(p) = 1$, we obtain $C_{\alpha, \alpha} = \lambda(-\alpha) + (\alpha, \alpha, (t, z)) > \alpha$

$$\Phi_i(t-\tau, \tau) (-p) + (p, \varphi_i(t-\tau)) \ge \alpha$$

Hence follows formula (2.2). The following condition is assumed fulfilled for $i \in N_m \setminus N_k$

Condition 3. The sets $\pi_i \exp(tA_i) \varphi_i(U_i, v)$, $i \in N_m \setminus N_k$, consist of unique points $\varphi_i(t, v)$ for fixed $t, v, T_0 > t > 0$, $v \in V$. For $i \in N_m \setminus N_k$ we set

$$\begin{aligned} \xi_i (t, z_i) &= \pi_i \exp(tA_i) z_i \end{aligned} (2.4) \\ \alpha_i (t, \tau, z_i, v) &= \begin{cases} \alpha: \alpha(a_i - \xi_i (t, z_i)) = \varphi_i (t - \tau, v), & a_i \neq \xi_i (t, z_i) \\ \| \varphi_i (t - \tau, v) \| + t^{-1}, & a_i = \xi_i (t, z_i) \end{cases} \end{aligned}$$

We denote

$$\lambda(t, z) = 1 - \inf_{v(\cdot)} \max_{i \in N_m} \int_0^{\cdot} \alpha_i(t, \tau, z_i, v(\tau)) d\tau$$
$$T(z) = \{t > 0; \ \lambda(t, z) = 0\}$$

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 $T(z^{\circ}) \leq T_0$. Then from a prescribed initial position z° it can be ended no later than by time $T(z^{\circ})$.

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

$$h(T, t, z^{\circ}, v(\cdot)) = 1 - \max\left\{\max_{i \in N_k} \int_0^{\cdot} a_i(T, \tau, z_i^{\circ}, v(\tau)) d\tau, \max_{i \in N_n} \int_0^{\cdot} a_i(t, \tau, z_i^{\circ}, v(\tau)) d\tau\right\}$$

Since $h(T, 0, z^{\circ}, v(\cdot)) = 1$, while for $i \in N_m \setminus N_t$, $a_i \neq \xi_i(t, z_i^{\circ})$ the function $\alpha_i(t, \tau, z_i^{\circ}, v)$ depends continuously on t, we have that $h(T, t, z^{\circ}, v(\cdot))$ depends continuously on t and from the definition of function $\lambda(t, z)$ it follows that an instant t_{\bullet} , $0 < t_{\bullet} \leq T$, exists such that $h(T, t_{\bullet}, v(\cdot)) = 0$.

Let us indicate a method for choosing the controls for $i \in N_k$. Let $\xi_i(T, z_i^\circ) \in W_i(T)$. Then for $0 \leq \tau < t_*$ we choose the control $u_i(\tau) \in U_i$ and the function $\varkappa_i(\tau) \in W_i(T)$ from the equation

$$\pi_{i} \exp\left((T-\tau) A_{i}\right) \varphi_{i} \left(U_{i}(\tau), \varepsilon_{i}(T-\tau) v(\tau)\right) - \varphi_{i}(T-\tau) = -\alpha_{i}(T, \tau, z_{i}^{\circ}, v(\tau))(\mathbf{x}_{i}(\tau) - \boldsymbol{\xi}_{i}(T, z_{i}^{\circ}))$$

$$(2.5)$$

The function α_i $(T, \tau, z_i^{\circ}, v(\tau))$ is measurable in τ ; therefore, on the strength of the Filippov-Castaing theorem /8/, the solvability of Eq. (2.5) in the class of measurable functions $u_i(\tau)$,

 $\varkappa_i(\tau), 0 \leq \tau < t_*$ follows from Conditions 1 and 2. For $t_* \leq \tau \leq T$ we set $\alpha_i(T, \tau, z_i^\circ, v) \equiv 0$ and we choose the control $u_i(\tau)$ from the resulting Eq.(2.5). If $\xi_i(T, z_i^\circ) \in W_i(T)$ then we set $\varkappa_i(\tau) \equiv \xi_i(T, z_i^\circ)$ and we choose the control $u_i(\tau)$ from Eq.(2.5) with a zero right-hand side. The representation

$$\pi_i \mathbf{z}_i(t) = \pi_i \exp\left(tA_i\right) \mathbf{z}_i^\circ + \int_0^t \pi_i \exp\left(\left(t - \tau\right) A_i\right) \varphi_i\left(u_i\left(\tau\right), v\left(\tau\right)\right) d\tau,$$

$$i \in N_m$$
(2.6)

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

$$1 = \int_{0}^{t_{\star}} \alpha_{j}(T, \tau, z_{j}^{o}, v(\tau)) d\tau = 0, \quad j \in N_{k}$$

$$(2.7)$$

$$\mathbf{1} - \int_{0}^{t_{\star}} \alpha_{j}(t_{\star}, \tau, z_{j}^{\circ}, v(\tau)) d\tau = 0, \quad j \in N_{m} \setminus N_{k}$$
(2.8)

Let $j \in N_k$. Then, by adding and subtracting the quantities

$$\int_{0}^{\infty} \pi_j \exp\left((T-\tau)A_j\right) \varphi_j\left(u_j(\tau), e_j(T-\tau)v(\tau)\right) d\tau, \int_{0}^{\infty} \varphi_j(T-\tau) d\tau$$

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

$$\pi_{j}z_{j}(T) = \xi_{j}(T, z_{j}^{\circ}) \left(1 - \int_{0}^{T} \alpha_{j}(T, \tau, z_{j}^{\circ}, v(\tau)) d\tau\right) + \\ \int_{0}^{T} \alpha_{j}(T, \tau, z_{j}^{\circ}, v(\tau)) \varkappa_{j}(\tau) d\tau + \\ \int_{0}^{T} \pi_{j} \exp\left((T - \tau) A_{j}\right) \varphi_{j}^{*}(T - \tau, u_{j}(\tau), v(\tau)) d\tau$$

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 $j \in N_m \setminus N_k$. Let us consider the case when $a_j \neq \xi_j(t_*, z_j^\circ)$. By virtue of equality (2.8) and Condition 3, from (2.4) we have

$$a_{j} - \xi_{j}(t_{\star}, z_{j}^{\circ}) - \int_{\tau}^{t_{\star}} \varphi_{j}(t_{\star} - \tau, v(\tau)) d\tau = 0$$

or $a_j = \pi_j z_j (t_*)$. If $a_j = \xi_j (t_*, z_j^\circ)$, then from equality (2.8) we obtain

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

Hence with due regard to the initial assumption and to formula (2.6) we obtain $a_j = \pi_j z_j$ (t_{\bullet}) .

3. We fix certain measurable selectors $\varkappa_i(t)$ of the many-valued mappings $W_i(t)$, $i \in N_k$, $t \in [0, T_0]$ and we set

$$\eta_i (t, z_i) = \xi_i (t, z_i) - \varkappa_i (t)$$

We denote

$$\begin{split} \boldsymbol{\beta}_{i}\left(t,\,\tau,\,z_{i},\,v\right) &= \begin{cases} \max\left(\boldsymbol{\beta} > 0:\,-\,\boldsymbol{\beta}\eta_{i}\left(t,\,z_{i}\right) \in \boldsymbol{\Phi}_{i}\left(t-\tau,\,v\right) - \\ \boldsymbol{\varphi}_{i}\left(t-\tau\right)\right), & \eta_{i}\left(t,\,z_{i}\right) \neq 0 \\ t^{-1}, & \eta_{i}\left(t,\,z_{i}\right) = 0 \\ i \in N_{k}, & T_{0} \geq t \geq \tau > 0, & v \in V \end{cases} \end{aligned}$$

Lemma 2. Let Conditions 1 and 2 be fulfilled, the mappings $\varphi_i(U_i, \varepsilon_i(t) v)$ be convexvalued, $\varphi_i(t)$ and $\varkappa_i(t)$ be measurable selectors of mappings $\Phi_i(t)$ and $W_i(t)$, respectively. Then, if $\eta_i(t, z_i) \neq 0$, then

$$\begin{aligned} \beta_{i}(t,\tau,z_{i},v) &= \inf_{\substack{p \in L_{i} \\ (p,\tau_{i}(t,z_{i}))=1}} \{C_{\Phi_{i}(t-\tau,v)}(-p) + (p,\varphi_{i}(t-\tau))\},\\ i \in N_{k}, T_{0} \geq t \geq \tau > 0, v \in V \end{aligned}$$

The proof is analogous to that of Lemma 1. For $i \in N_m \setminus N_k$ we set ξ_i $(t, z_i) \equiv \eta_i$ (t, z_i) , β_i $(t, \tau, z_i, v) \equiv \alpha_i$ (t, τ, z_i, v) . We denote

$$\mu(t, z) = 1 - \inf_{v(\cdot)} \max_{i \in N_m} \int_0^{\cdot} \beta_i(t, \tau, z_i, v(\tau)) d\tau$$

$$\Theta(z) = \{t > 0; \ \mu(t, z) = 0\}$$

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

The proof is carried out by the scheme used to prove Theorem 1.

4. Let ω_i $(t, \tau), i \in N_k, t \ge \tau \ge 0$, be certain numerical functions. We consider the many-valued mappings

$$F_i(t, \tau, U_i, v) = \Phi_i(t - \tau, v) - \omega_i(t, \tau) W_i(t)$$

$$F_i(t, \tau) = \bigcap_{v \in V} F_i(t, \tau, U_i, v), \quad t \ge \tau \ge 0, \quad i \in N_k$$

Let measurable functions ε_i (t) \in [0, 1], measurable nonnegative functions ω_i (t, τ) and a number T_0 , $i \in N_k$, $T_0 \ge t \ge \tau \ge 0$, exist so as to fulfil the following condition:

Condition 4. The sets $F_i(t, \tau)$ are nonempty for all $i \in N_k$, $T_0 \ge t \ge \tau \ge 0$. We fix certain measurable selectors $f_i(t, \tau)$ of mappings $F_i(t, \tau)$ and we set

$$\zeta_i(t, z_i) = \pi_i \exp(tA_i) z_i + \int_0^t f_i(t, \tau) d\tau$$

We denote

$$\gamma_{i}(t, \tau, z_{i}, v) = \begin{cases} \max(\gamma \ge 0; -\gamma \zeta_{i}(t, z_{i}) \in F_{i}(t, \tau, U_{i}, v) - f_{i}(t, \tau)) \\ & \zeta_{i}(t, z_{i}) \neq 0 \\ t^{-1}, \quad \zeta_{i}(t, z_{i}) = 0 \\ i \in N_{k}, \quad T_{0} \ge t \ge \tau \ge 0, \quad v \in V \end{cases}$$

Lemma 3. Let Conditions 2 and 4 be fulfilled, mappings $\varphi_i(U_i, \varepsilon_i(t), v)$ be convex-valued, $f_i(t, \tau)$ be a measurable selector of mapping $F_i(t, \tau)$. Then, if $\xi_i(t, z_i) \neq 0$, then

$$\begin{aligned} \gamma_{i}(t, \tau, \mathbf{z}_{i}, v) &= \inf_{\substack{p \in L_{i} \\ (p, \ \boldsymbol{\xi}_{i}(t, \ \boldsymbol{z}_{i})) = 1 \\ \omega_{i}(t, \tau) \ C_{W_{i}(t)}(-p) \}} & [C_{\Phi_{i}(t-\tau, v)}(-p) + (p, f_{i}(t, \tau)) + \\ \omega_{i}(t, \tau) \ C_{W_{i}(t)}(-p) \} & i \in N_{k}, \ T_{0} \geqslant t \geqslant \tau > 0, \ v \in V \end{aligned}$$

The proof is analogous to that of Lemma 1. For $i \in N_m \setminus N_k$ we set ζ_i $(t, z_i) \equiv \xi_i$ (t, z_i) , γ_i $(t, \tau, z_i, v) \equiv \alpha_i$ (t, τ, z_i, v) . We denote

$$v(t, z) = 1 - \inf_{v(\cdot)} \max_{i \in N_m} \int_0^t \gamma_i(t, \tau, z_i, v(\tau)) d\tau$$

$$\Gamma(z) = \{t > 0; v(t, z) = 0\}$$

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

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

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Then from a prescribed initial position z° it can be ended no later than by time $\Gamma(z^{\circ})$. 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

$$\pi \exp(tA) z \subseteq M - \int_{0}^{1} \Phi(t-\tau) d\tau$$

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

From Corollary 1 it follows, in particular, that

$$T(\mathbf{z}) \leqslant \Pi(\mathbf{z})$$

$$\Pi(\mathbf{z}) = \left\{ t > 0; \ \pi \exp(tA) \ \mathbf{z} \in M - \int_{0}^{t} \Phi(t-\tau) \ d\tau \right\}$$

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

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

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

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

$$-\pi \exp(tA) z \in \int_{0}^{\tau} F(t, \tau) d\tau$$
^(5.1)

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

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

then the pursuit can be ended in time t = t(z) 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's first 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 (l.l). The motions of the pursuers and the evader have the form

$$\begin{aligned} x_i &= C_i x_i + u_i, \quad u_i \in U_i, \quad x_i \in E^{r_i}, \quad i \in N_k \\ y &= By + v, \quad v \in V, \quad y \in E^* \end{aligned}$$
(6.1)

where certain coordinates of the evader are constrained:

$$G = \{y: (p_i, y) < l_i, || p_i || = 1, i \in N_m \setminus N_k\}$$
(6.2)

The sets M_i^* , $i \in N_k$, are prescribed just as in game (1.1), in the spaces $E^{n_i} = E^{r_i} \times E^{\bullet}$. The pursuit process is considered ended if at least one of the pursuers catches the evader $(\{x_i, y\} \in M_i^*)$ for some $i \in N_k$ or if the evader is forced to violate the constraints $((p_i, y) = l_i)$ for some $i \in N_m \setminus N_k$. We set

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

By the same token the group pursuit problem (6.1) with constraints (6.2) is reduced to a constraint free

problem of form (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

$$\begin{aligned} x_i &= ax_i + u_i, \|u_i\| \leqslant 1, i \in N_k, x_i \in E\\ y &= ay + v, \|v\| \leqslant 1, y \in E^4 \end{aligned}$$

The set M_i^* consists of points $\{x_i, y\}$, such that $||x_i - y|| \le \varepsilon_i$. The constraints on the evader's coordinates are

$$G = \{y \in E^{s}: (p_{i}, y) < l_{i}, p_{i} \in E^{s}, \|p_{i}\| = 1, i \in N_{m} \setminus N_{k}\}$$

We consider various cases.

1°. $a < 0, \varepsilon_i > 0, t \equiv N_k$. We apply the plan in Sect.2. Condition 1 is fulfilled with $\varepsilon_i(t) \equiv 1$. Having set $\varphi_i(t) \equiv 0$, we obtain

 $\xi_i(t, s_i) = \exp(at) z_i, i \in N_k$

Since a < 0, at the instant

$t_i^* = a^{-1} \cdot \ln (e_i \cdot || s_i^\circ ||^{-1})$

we have $\xi_i (t, z_i) \in M_i^*$. This goal is reached with the aid of the control $u_i(t) = v(t), \tau \in [0, t_i^*]$. 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°. $a < 0, e_i = 0, i \in N_k$. 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 1 we have

$$\begin{aligned} &\alpha_{i}(t,\tau,z_{i}^{\circ},v) = \exp\left(-\tau a\right) \alpha_{i}(z_{i}^{\circ},v) \\ &\alpha_{i}(s_{i}^{\circ},v) = \|z_{i}^{\circ}\|^{-2} \left((v,z_{i}^{\circ}) + [(v,z_{i}^{\circ})^{3} + \|z_{i}^{\circ}\|^{2} \left(1 - \|v\|^{3}\right)\right)^{1/s}\right), \ t \in N_{k} \\ &\alpha_{i}(t,\tau,z_{i}^{\circ},v) = \frac{(p_{i},\exp\left(a\left(t-\tau\right)\right)v)}{l_{i} - (p_{i},\exp\left(at\right)z_{i}^{\circ}\right)}, \ i \in N_{m} \setminus N_{k} \end{aligned}$$

Let the phase constraints be a polyhedral cone $(l_i = 0, i \in N_m \setminus N_k)$. We denote

$$\alpha(z^{\circ}) = \max_{i \in N_{m}} \min_{i \in I \setminus i} \left\{ \alpha_{i}(z_{i}^{\circ}, v), \frac{(p_{i}, v)}{-(p_{i}, z_{i}^{\circ})} \right\}$$

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

$$-a^{-1}\ln\frac{\alpha(s^{\circ})-a}{\alpha(s^{\circ})}$$
(7.1)

and the pursuers' controls are

$$u_i(\tau) = v(\tau) - \alpha_i(z_i^\circ, v(\tau)) z_i^\circ, i \in N_k, \tau \in [0, T(s^\circ)]$$

 3° . $a > 0, e_i = 0, i \in N_k, l_i = 0, i \in N_m \setminus N_k$. A sufficient condition for completion of pursuit is the condition $\alpha(s^{\circ}) > a$, 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

$$\begin{aligned} x_{1i} &= x_{2i}, x_{2i} = ax_{2i} + u_i, x_{1i}, x_{2i} \in E^s, s \ge 2, \|u_i\| \le 1, i \in N_k \\ y_1 &= y_2, y_2 = ay_2 + v, y_1, y_2 \in E^s, \|v\| \le 1, a < 0 \end{aligned}$$

The set M_i^* consists of pairs $\{x_{1i}, y_1\}$, such that $x_{1i} = y_i$. The constraints on the evader's geometric coordinates (y_1) are of form (6.2). We set

$$x_{1i} = x_{1i} - y, x_{2i} = x_{2i} - y, i \in N_k, x_{1i} = y_1, x_{2i} = y_2, i \in N_m \setminus N_k$$

We apply the plan in Sect.1. Condition 1 is fulfilled with $\varepsilon_i(t) \equiv 1, t \in N_k$. Here $\varphi_i(t) \equiv 0$, and

$$\xi_{i}(t, z_{i}^{\circ}) = z_{1i}^{\circ} + e_{1}(t) z_{2i}^{\circ}, \ i \in N_{m}$$

 $e_1(t) = a^{-1} (1 - \exp(-at)) / 11/$. On the strength of Lemma 1

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

We denote

$$\begin{split} z_i^* &= z_{1i}^{\circ} + 1/az_{2i} = \lim_{t \to \infty} \xi_i \left(t, z_i^{\circ} \right), \quad i \in N_k \\ y^* &= y_1^{\circ} + 1/ay_2^{\circ} = \lim_{t \to \infty} \xi_i \left(t, z_i^{\circ} \right), \quad i \in N_m \setminus N_k \\ \alpha \left(z^{\circ} \right) &= \max_{i \in N_m} \min_{\|v\| \leq 1} \left\{ \alpha_i \left(z_i^*, v \right), \frac{\left(p_i, v \right)}{l_i - \left(p_i, y^* \right)} \right\}, \quad l_i \neq \left(p_i, y^* \right) \end{split}$$

Condition $\alpha(z^{\circ}) > 0$ 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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