Numerical Solution of Optimal Control Problems Using New Third Kind Chebyshev Wavelets Operational Matrix of Integration

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ABSTRACT

In this paper, we first construct third kind Chebyshev wavelets on the interval $[0,1)$. Then, a $2^kM \times 2^kM$ matrix $P$, named as almost third kind Chebyshev wavelets operational matrix of integration is constructed and used to reduce the optimal control problem to a system of algebraic equation with the aid of spectral method, which can be solved easily. The uniform convergence of third kind Chebyshev wavelets is also discussed in this paper. The method is then tested on numerical example.

Keywords: Third Kind Chebyshev Polynomials, Wavelets, Optimal Control Problems, Spectral Method.

INTRODUCTION

Wavelets are localized function which are a useful tool in many different applications: signal analysis, data compression, operator analysis, PDE solving, Vibration analysis and solid mechanics [1-4].

One of the popular families of wavelets is Haar wavelets [5], harmonic wavelets [6], Shannon wavelets [7], Legendre wavelets [8], and Chebyshev wavelets of the first and second kinds [9,10].

The aim of the present paper is to construct new wavelets named third kind Chebyshev wavelets on the interval $[0,1]$. The related operational matrix of
integration is derived which is suitable for approximate solution of optimal control problems.

THIRD KIND CHEBYSHEV POLYNOMIALS

Third kind Chebyshev polynomials are encountered in several areas of numerical analysis, and they hold particular importance in various subjects [11,12].

Definition (1) [13]: The third kind Chebyshev polynomial in [-1,1] of degree n is denoted by $V_n$ and is defined by

$$V_n(x) = \frac{\cos\left(\frac{n+1}{2}\theta\right)}{\cos\left(\frac{\theta}{2}\right)}$$

where $x = \cos \theta$, $\frac{\theta}{2} \neq \frac{\pi}{2} \pm n\pi$ \hspace{1cm} ... (1)

This class of Chebyshev polynomials is satisfied in the following relations:

$V_0(x) = 1$, \hspace{1cm} $V_1(x) = 2x - 1$, \hspace{1cm} $V_n(x) = 2xV_{n-1}(x) - V_{n-2}(x)$ \hspace{1cm} $n=2, 3\ldots$

Definition (2) [13]: The third kind of Chebyshev polynomial in $[a, b]$ of degree n is denoted by $V_n^*$ and is defined by

$$V_n^*(x) = \frac{\cos\left(\frac{n+1}{2}\theta\right)}{\cos\left(\frac{\theta}{2}\right)}$$

where $\cos \theta = \frac{2x-(a+b)}{b-a}$ \hspace{1cm} $\theta \in [0, \pi], b \neq a$

For $x \in [a, b]$ if we put $s = \frac{2x-(a+b)}{b-a}$, then $s \in [-1,1]$ and $V_n^*(x) = V_n(s)$.

Third kind Chebyshev polynomials of degree n are orthogonal with respect to weight function

$$w(x) = \frac{\sqrt{1+x^2}}{\sqrt{1-x^2}} \hspace{1cm} x \neq \pm 1$$

THIRD KIND CHEBYSHEV WAVELETS

Wavelets constitute a family of functions constructed from dilation and translation of a single function called the mother wavelets. When the dilation parameter $b$ vary continuously, we have the following family of continuous wavelets as

$$\Psi_{a,b}(t) = |a|^{-\frac{1}{2}} \left(\frac{t-b}{a}\right)$$

$a, b \in R, a \neq 0$

Now Third kind Chebyshev wavelets

$$\Psi_{nm}^3 = \Psi^3(k, m, n, t)$$

have four arguments; $k=1,2,3\ldots, n=1,2,\ldots, 2^k$ ,m is the order for third kind Chebyshev polynomials and t is the normalized time.
They are defined on the interval [0,1) by:
\[
\psi_{n,m}^3(t) = \begin{cases} 
2^{\frac{k}{2}} \tilde{v}_m (2^{k+1}t - 2n + 1) & \frac{n-1}{2^k} \leq t < \frac{n}{2^k} \\
0 & \text{otherwise}
\end{cases} \tag{3}
\]
Where \( \tilde{v}_m = \frac{1}{\sqrt{\pi}} V_m \), \( m=0, 1, 2, \ldots, M-1 \) \( n=1,2,\ldots,2^k \)

**THIRD KIND CHEBYSHEV WAVELETS**

**Operational Matrix of Integration.**

A function \( f(t) \) defined over \([0,1)\) may be expanded as:
\[
f(t) = \sum_{n=1}^{\infty} \sum_{m=0}^{\infty} f_{n,m} \psi_{n,m}^3(t) \tag{4}
\]
where
\[
f_{n,m} = (f(t), \psi_{n,m}^3(t))
\]
If the infinite series in equation(6) is truncated, then equation(6) can be written as:
\[
f(t) \equiv f_{2^k,M-1} = \sum_{n=1}^{2^k} \sum_{m=0}^{M-1} f_{n,m} \psi_{n,m}^3(t)
= F^T \psi^\alpha(t) \tag{5}
\]
where \( F \) and \( \psi^\alpha(t) \) are \( 2^k M \times 1 \) matrices given by:
\[
F = [f_{1,0}, f_{1,1}, \ldots, f_{1,M-1}, f_{2,0}, \ldots, f_{2,M-1}, \ldots, f_{2^k,0}, \ldots, f_{2^k,M-1}]
\]
\[
\psi^\alpha(t) = \begin{bmatrix} \psi_{1,0}^\alpha(t) & \psi_{1,1}^\alpha(t) & \ldots & \psi_{1,M-1}^\alpha(t) & \psi_{2,0}^\alpha(t) & \ldots & \psi_{2,M-1}^\alpha(t) & \ldots & \psi_{2^k,0}^\alpha(t) & \ldots & \psi_{2^k,M-1}^\alpha(t) \end{bmatrix}^T \tag{7}
\]

For third kind Chebyshev wavelets the integration of the vector \( \psi^\alpha(t) \) defines in equation (7) can be obtained as:
\[
\int_0^t \psi^\alpha(s) ds \approx P \psi^\alpha(t)
\]
Now, we will derive the operational matrix \( P \) of integration which plays a great role in dealing with the problem of optimal control. First we construct the \( 8 \times 8 \) matrix \( P \) for \( k=1, M=3 \).

By integrating (3) from 0 to t and representing it to the matrix from, we obtain
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Operational Matrix of Integration

\[ \int_0^t \Psi_{1,0}(t) \, dt = \frac{3}{8} \Psi_{1,0} + \frac{1}{4} \Psi_{1,1} + \frac{1}{2} \Psi_{2,0} \]
\[ \int_0^t \Psi_{1,1}(t) \, dt = -\frac{1}{2} \Psi_{1,0} - \frac{1}{16} \Psi_{1,1} + \frac{1}{16} \Psi_{1,2} + \frac{1}{2} \Psi_{2,0} \]
\[ \int_0^t \Psi_{1,2}(t) \, dt = \frac{5}{24} \Psi_{1,0} - \frac{1}{16} \Psi_{1,1} - \frac{1}{48} \Psi_{1,2} + \frac{1}{6} \Psi_{2,0} \]
\[ \int_0^t \Psi_{1,3}(t) \, dt = \frac{657}{32} \Psi_{1,0} - \frac{1}{32} \Psi_{1,1} + \frac{33}{8} \Psi_{1,2} + \frac{9}{32} \Psi_{1,3} + \frac{1}{6} \Psi_{2,0} \]
\[ \int_0^t \Psi_{2,0}(t) \, dt = \frac{3}{8} \Psi_{2,0} + \frac{1}{8} \Psi_{2,1} \]
\[ \int_0^t \Psi_{2,1}(t) \, dt = -\frac{1}{2} \Psi_{2,0} - \frac{1}{16} \Psi_{2,1} + \frac{1}{16} \Psi_{2,2} \]
\[ \int_0^t \Psi_{2,2}(t) \, dt = \frac{5}{24} \Psi_{2,0} - \frac{1}{16} \Psi_{2,1} - \frac{1}{48} \Psi_{2,2} \]
\[ \int_0^t \Psi_{2,3}(t) \, dt = \frac{657}{32} \Psi_{2,0} - \frac{1}{32} \Psi_{2,1} + \frac{33}{8} \Psi_{2,2} + \frac{9}{32} \Psi_{2,3} \]

Thus

\[ \int_0^t \Psi_{8}(t') \, dt' = P_{8 \times 8} \Psi_{8}(t) \]

Where

\[ \Psi_{8}(t) = \begin{bmatrix} \Psi_{10}(t) & \Psi_{11}(t) & \Psi_{12}(t) & \Psi_{13}(t) & \Psi_{20}(t) & \Psi_{21}(t) & \Psi_{22}(t) & \Psi_{23}(t) \end{bmatrix}^T \]

For general case, we have

\[ \int_0^t \Psi_{8}(t') \, dt' = P \Psi_{8}(t) \]

where \( P \) is a \( 2^k M \times 2^k M \) matrix for integration and given by

\[ P = \begin{bmatrix} L & F & F & \ldots & F & F \\ 0 & L & F & \ldots & F & F \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \ldots & L & F \\ 0 & 0 & 0 & \ldots & 0 & L \end{bmatrix} \]

Where F and L are \( M \times M \) and given by
CONVERGENCE OF THE THIRD KIND CHEBYSHEV WAVELETS BASES

We shall prove that the third kind Chebyshev wavelets expansion of a function \( f(x) \), with bounded second derivative, converge uniformly to \( f(x) \).

**Theorem(1):** A function \( f(x) \) defined on \([0,1]\), with bounded second derivative, say \( |f''(x)| \leq B \), can be expanded as an infinite sum of third kind Chebyshev wavelets, and the series \( f(x) = \sum_{n=1}^{\infty} \sum_{m=0}^{\infty} C_{nm} \Psi_{nm}(x) \) converges \( \ldots \) (8)
where  
\[ C_{nm} = \int_0^1 f(t) \psi_{nm}^2(t)w_k(t)dt \]  

... (9)

**Proof:**

Using eq.(9), yields

\[ C_{nm} = \int_{(n-1)/2k}^{n/2k} \hat{f}(t) \psi_m(t)w_k(t)dt \]  

... (10)

Substitute \( \cos \theta = 2^{k+1}t - 2n + 1 \) when \( m \geq 1 \) in eq.(10) to get

\[ C_{nm} = \frac{1}{2k} \int_0^\pi f(\frac{\cos \theta + 2n - 1}{2^{k+1}}) \frac{1}{\sqrt{\pi}} \cos \left( \frac{m + 1}{2} \theta \right) \cos \left( \frac{1}{2} \theta \right) \]

By using the integration by part, we have,

\[ = \frac{1}{2^{2k+1} \sqrt{\pi}} \int_0^\pi f' \left( \frac{\cos \theta + 2n - 1}{2^{k+1}} \right) \sin \theta \sin m \theta \ d\theta \]

\[ - \frac{1}{2^{2k+2} (m+1) \sqrt{\pi}} \int_0^\pi f' \left( \frac{\cos \theta + 2n - 1}{2^{k+1}} \right) \sin \theta \sin (m+1) \theta \ d\theta \]

\[ = \frac{1}{2^{4k+4} m \sqrt{\pi}} \int_0^\pi f'' \left( \frac{\cos \theta + 2n - 1}{2^{k+1}} \right) \sin \theta \sin \left( \frac{m - 1}{m} \right) \ d\theta \]

\[ - \frac{1}{2^{4k+4} (m+1) \sqrt{\pi}} \int_0^\pi f'' \left( \frac{\cos \theta + 2n - 1}{2^{k+1}} \right) \sin \theta \sin \left( \frac{m+2}{m+2} \right) \ d\theta \]

\[ = \frac{1}{2^{4k+4} m \sqrt{\pi}} \int_0^\pi f'' \left( \frac{\cos \theta + 2n - 1}{2^{k+1}} \right) \left[ (m+1)L_m(\theta) - mH_m(\theta) \right] d\theta \]

where \( L_m(\theta) = \sin \theta \left[ \frac{\sin(-m+1)\theta}{m-1} - \frac{\sin(m+1)\theta}{m+1} \right] \)

and \( H_m(\theta) = \sin \theta \left[ \frac{\sin(m+1)\theta}{m+1} - \frac{\sin(m+2)\theta}{m+2} \right] \)

thus we get

\[ |C_{nm}| = \left| \frac{1}{2^{4k+4} m \sqrt{\pi}} \int_0^\pi f'' \left( \frac{\cos \theta + 2n - 1}{2^{k+1}} \right) \left[ (m+1)L_m - mH_m \right] d\theta \right| \leq \]

\[ = \frac{1}{2^{4k+4} m \sqrt{\pi}} \int_0^\pi \left| f'' \left( \frac{\cos \theta + 2n - 1}{2^{k+1}} \right) \right| \left[ (m+1)L_m - mH_m \right] d\theta \leq \]

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However
\[
\int_0^\pi |[(m + 1)L_m - mH_m]| d\theta
\leq (m + 1) \int_0^\pi \left| \sin \theta \left[ \frac{\sin(m-1)\theta}{m-1} - \frac{\sin(m1)\theta}{m1} \right] \right| d\theta
\]
\[
- m \int_0^\pi \left| \sin \theta \left[ \frac{\sin(m)\theta}{m} - \frac{\sin(m+2)\theta}{m+2} \right] \right| d\theta
\]
\[
\int_0^\pi |L_m(\theta)| d\theta = (m + 1) \int_0^\pi \left| \sin \theta \left[ \frac{\sin(m)\theta}{m} - \frac{\sin(m+1)\theta}{m+1} \right] \right| d\theta
\]
\[
\leq (m + 1) \int_0^\pi \left| \sin \theta \sin(m\theta) \right| d\theta \leq \frac{2m\pi}{(m^2-1)}
\]
\[
\int_0^\pi |H_m(\theta)| d\theta = m \int_0^\pi \left| \sin \theta \left[ \frac{\sin(m)\theta}{m} - \frac{\sin(m+2)\theta}{m+2} \right] \right| d\theta
\]
\[
\leq (m) \int_0^\pi \left| \sin \theta \sin(m\theta) \right| \leq \frac{2\pi}{(m+2)}
\]
Then since \( n \leq 2^{k-1} \) we obtained
\[
|C_{nm}| < \frac{N\sqrt{2\pi}}{(2n)^{2\pi/2}(m^2-1)(m+2)} \quad \text{...(11)}
\]
Now, if \( m=1 \), by using (11), we have
\[
|C_{1n}| < \frac{\sqrt{2\pi}}{(2n)^{\pi/2}} \max_{0 \leq x \leq 1} |f'(x)|
\]
\[
\sum_{n=1}^\infty \sum_{m=0}^\infty |C_{nm}| \quad \text{Absolutely convergent for } m=0
\]
\[
\{ \Psi_{n0} \}_{n=1}^\infty \quad \text{Orthogonal system}
\]
\[
|\sum_{n=1}^\infty \sum_{m=0}^\infty |C_{nm}| \psi_{nm}(x) | \leq \left| \sum_{n=1}^\infty \sum_{m=0}^\infty |C_{nm}| \psi_{n0}(x) | + \sum_{n=1}^\infty \sum_{m=0}^\infty |C_{nm}| \psi_{nm}(x) |
\]
\[
\leq \left| \sum_{n=1}^\infty \sum_{m=0}^\infty |C_{n0}| \psi_{n0}(x) | + \sum_{n=1}^\infty \sum_{m=0}^\infty |C_{nm}| \psi_{nm}(x) | < \infty
\]
Then \( \sum_{n=1}^\infty \sum_{m=0}^\infty |C_{nm}| \psi_{nm}(x) \) converges to \( f(x) \) uniformly.

**APPLICATION OF THE THIRD CHEBYSHEV WAVELETS OPERATIONAL MATRIX OF INTEGRATION.**
In this section, we demonstrate the application of the operational matrix of which derived in this work to solve optimal Control problem.

The optimal Control problem
\[
J = \int_0^1 (x^TQx + u^TRu) dt \quad \text{...(12)}
\]
Subject to
\[
\dot{x} = Ax + Bu \quad \text{...(13)}
\]
\[
x(0) = x_0
\]
We must solve this problem by find solution Hamiltonian Equation []

The initial condition vector \( x_0 \) can be expressed via third Chebyshev wavelets as

\[
x_0 = \frac{\sqrt{\pi}}{2^{k/2}} (I_s \otimes \Psi_{nm}) \phi_0
\]

\[
G_0 = [c_0^1 \ c_0^2 \ ... \ c_0^s] \quad I_s \text{ is identity matrix } s \times s \quad \Psi^\beta(t) \text{ is } s \times 1
\]

\[
c_0^1 = [x_i(0) \ 0 \ 0 \ ... \ 0 \ x_i(0) \ 0 \ 0 \ ... \ 0]
\]

From Equation (3) we can obtained

\[
\Psi^\beta_n = \frac{2^{k/2}}{\sqrt{\pi}}
\]

then \( x_0 = \frac{\sqrt{\pi}}{2^{k/2}} \Psi^\beta_n(t). \)

First we assume:

\[
x^r(t) = C^T \Psi^\beta_{nm}(t) \quad r \text{ is higher derivitiv in Hameltonian equation.} \quad \ldots (14)
\]

\[
x(t) = C^T P^r \Psi^\beta_{nm} + x_0^{(r-1)} t + x_0^{(r-2)} t^2/2 + \cdots + \dot{x}_0 t^r/r + x_0 \frac{n-1}{2k} \leq t < \frac{n}{2k} \quad \ldots (15)
\]

**Example 1**

Consider the Optimal Control problem

\[
\min J = \int_0^1 (x^2 + u^2) \, dt
\]

subject to \( \dot{x} = u, \quad x(0) = 1 \) using Hamiltonian method

\[
H = f_0 + \lambda f \quad \quad f_0 = x^2 + u^2 \quad f = u
\]

\[
-\frac{\partial H}{\partial x} = \dot{\lambda} \quad \quad \frac{\partial H}{\partial u} = 0
\]

The Hamiltonian is

\[
H = x^2 + u^2 + \lambda u
\]

By solving this equation we obtain

\[
\ddot{x} - x = 0
\]

exact solution \( x(t) = \frac{\cosh(1-t)}{\cosh(1)} \), \( u(t) = \frac{-\sinh(1-t)}{\cosh(1)} \)

Let \( \ddot{x} \approx C^T \Psi^\beta_{nm} \)

\[
\dot{x}(t) = C^T P \Psi^\beta_{nm}(t) + \dot{x}(0)
\]

\[
x(t) = C^T P^2 \Psi^\beta_{nm} + \dot{x}(0) t + x(0) \quad \ldots (19)
\]
\[ x(0) = \frac{\sqrt{\pi}}{2^{k/2}} G_0, \quad G_0 = \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix} \] then \( x(0) = \frac{\sqrt{\pi}}{2^{k/2}} \begin{bmatrix} \psi_{10}^\beta & 0 & 0 & \psi_{20}^\beta \\ \end{bmatrix} \) \( \cdots (20) \)

\[ t = \frac{\sqrt{\pi}}{2^{k/2}} \begin{bmatrix} 1/8 & 1/8 & 0 \\ \end{bmatrix} 0 \] \( \psi_{nm}^\beta \) \( \cdots (21) \)

Substitute (20),(21) in (19) yeilds

\[ x(t) = C^T P^2 \psi_{nm}^\beta + d^T \psi_{nm}^\beta \]

\[ \psi_{nm}^3 = [0.895370 - 0.11931459 0 0.41811204 - 0.11931459 0]^T \]

From above we obtained

\[ C^T P^2 \psi_{nm}^\beta + d^T \psi_{nm}^\beta - C^T \psi_{nm}^\beta = 0 \] \( \cdots (33) \)

By solving (33) by spectral method we obtained the following eqs.

\[ \frac{5}{64} C_{10} - \frac{55}{384} C_{11} + \frac{121}{1152} C_{12} - C_{10} = -0.89537037 \]

\[ \frac{5}{128} C_{10} - \frac{1}{16} C_{11} + \frac{1}{32} C_{12} - C_{11} = 0.11931452 \]

\[ \frac{1}{288} C_{12} - C_{12} = 0 \]

Solving the above system to get \( C^T \)

\[ C^T = \begin{bmatrix} 0.98395684 & -0.01926789 & 0.00805443 & 0.82510875 \\ -0.07588431 & 0.00652386 & \end{bmatrix} \]

Following table shows numerical results of example above

<table>
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<th>( t )</th>
<th>( \text{ex } x(t) )</th>
<th>( \text{Rd Ch.w } x(t) )</th>
<th>( \text{error} )</th>
<th>( \text{2ed Ch.w } x(t) )</th>
<th>( \text{ex } u(t) )</th>
<th>( \text{Rd Ch.w } u(t) )</th>
<th>( \text{error} )</th>
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Max Error=0.00114277

Max Error=0.00187440
Figure (1) shows third Chebyshev wavelets $x(t)$ with exact $x(t)$.

Figure (2) shows third Chebyshev wavelets $u(t)$ with exact $u(t)$. 
Example 2
Consider the finite time quadratic problem

\[ \text{Min } J = \int_0^1 u^2 \, dt \]

The exact solution to this problem is given by
\[ x_1(t) = t^3 - 3t^2 + t + 1 \quad \text{and} \quad u = 6t - 6. \]

In order to apply the proposed method, one first finds

The Hamiltonian equation
\[ H = u^2 + \lambda_1 x_2 + \lambda_2 u \]
and the adjoint equations
\[ -\frac{\partial H}{\partial x_1} = \dot{\lambda}_1, \quad -\frac{\partial H}{\partial x_2} = \dot{\lambda}_2, \quad \frac{\partial H}{\partial u} = 0 \]

From the above equations, we obtain the following
\[ \dot{x} + \ddot{x} = 3t^2 - 5 \]

Similarly, example (1)
\[ d = \begin{bmatrix} -6.9324564 & 0.29374550 & 0.058749100 \\ -4.5824298 & 0.76373830 & 0.058749100 \end{bmatrix}^T \]
and
\[ C^T = \begin{bmatrix} 0.98395684 & 0.07588431 & 0.00805443 \\ 0.82510875 & -0.01926789 & 0.00652386 \end{bmatrix}^T \]

Therefore the following approximate solution with be achieved
\[ x_1(t) = C^T P^2 \Psi_{nm} \dot{x}_1(0) t + x_1(0) \]

which is the exact solution

CONCLUSIONS

In this paper a general formulation for the third kind Chebyshev wavelets \( \Psi^3 \) was presented then the convergence theorem of \( \Psi^3 \). Its operational matrix of integration has been derived. Then an approximated method based on third kind Chebyshev wavelets expansions together with the operational matrix of integration are proposed to obtain an approximate solution of optimal control problems using spectral method.

The numerical results show the method is very efficient for the numerical solution of optimal control problems and only few number of \( \Psi^3 \) expansion terms are needed to obtain a good approximate solution for these problems. We can modify this method for the numerical solution of other problems such as nonlinear optimal control problems and integral equations.

Using third Chebyshev wavelets give high accuracy approximation of solution Optimal problems in Example (1) show accuracy of this method compared with second Chebyshev wavelets.
REFERENCE


