Algorithm for Optimal Mode Scheduling in Switched Systems

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Abstract—This paper considers the problem of computing the schedule of modes in a switched dynamical system, that minimizes a cost functional defined on the trajectory of the system’s continuous state variable. A recent approach to such optimal control problems consists of algorithms that alternate between computing the optimal switching times between modes in a given sequence, and updating the mode-sequence by inserting to it a finite number of new modes. These algorithms have an inherent inefficiency due to their sparse update of the mode-sequences, while spending most of the computing times on optimizing with respect to the switching times for a given mode-sequence. This paper proposes an algorithm that operates directly in the schedule space without resorting to the timing optimization problem. It is based on the Armijo step size along certain Gâteaux derivatives of the performance functional, thereby avoiding some of the computational difficulties associated with discrete scheduling parameters. Its convergence to local minima as well as its rate of convergence are proved, and a simulation example on a nonlinear system exhibits quite a fast convergence.

I. INTRODUCTION

Switched-mode hybrid dynamical systems often are characterized by the following equation,

\[ \dot{x} = f(x, v), \]  

where \( x \in R^n \) is the state variable, \( v \in V \) with \( V \) being a given finite set, and \( f : R^n \times V \to R^n \) is a suitable function. Suppose that the system evolves on a horizon-interval \([0, T]\) for some \( T > 0 \), and that the initial state \( x(0) = x_0 \) is given for some \( x_0 \in R^n \). The input control of this system, \( v(t) \), is discrete since \( V \) is a finite set, and we assume that the function \( v(t) \) changes its values a finite number of times during the horizon interval \([0, T]\).

Such systems have been investigated in the past several years due to their relevance in control applications such as mobile robotics [7], vehicle control [19], switching circuits [1] and references therein, telecommunications [14], [9], and situations where a controller has to switch its attention among multiple subsystems [10] or data sources [5]. Of a particular interest in these applications is an optimal control problem where it is desirable to minimize a cost functional (criterion) of the form

\[ J := \int_0^T L(x)dt \]  

for a given \( T > 0 \), where \( L : R^n \to R \) is a cost function defined on the state trajectory.

This general nonlinear optimal-control problem was formulated in [4], where the particular values of \( v \in V \) are associated with the various modes of the system.\(^1\) Several variants of the maximum principle were derived for this problem in [18], [11], [15], and subsequently provably-convergent optimization algorithms were developed in [20], [15], [17], [8], [2]. We point out that two kinds of problems were considered: those where the sequence of modes is fixed and the controlled variable consists of the switching times between them, and those where the controlled variable is comprised of the sequence of modes as well as the switching times between them. We call the former problem the timing optimization problem, and the latter problem, the scheduling optimization problems.

The timing optimization problem generally is simpler than the scheduling optimization problem since essentially it is a nonlinear-programming problem (albeit with a special structure) having only continuous variables, while the scheduling problem has a discrete sequencing-variable as well. Furthermore, scheduling problems generally are NP hard, and computational techniques have to search for solutions that are suboptimal in a suitable sense. Thus, while the algorithms that were proposed early focused on the timing optimization problem, several different (and apparently complementary) approaches to the scheduling-optimization problem have emerged as well. Zoning algorithms that compute (iteratively) the mode sequences based on geometric properties of the problem have been developed in [16], needle-variations techniques were presented in [3], and relaxation methods were proposed in [6]. In contrast, the algorithm considered in this paper computes its iterations directly in the schedule space without resorting to relaxations, and as argued later in the sequel, may compute optimal (or suboptimal) schedules quite effectively.

Our starting point is the algorithm we developed in [3] which alternates between the following two steps: (1). Given a sequence of modes, compute the switching times among them that minimize the functional \( J \). (2). Update the mode-sequence by inserting to it a single mode at a (computed) time that would lead to the greatest-possible reduction rate in \( J \). Then repeat Step 1, etc.

The second step deserves some explanation. Fix a time \( t \in [0, T] \), and let us denote the system’s mode at that time by \( M_\alpha \). Now suppose that we replace this mode by another mode, denoted by \( M_\beta \), over the time-interval \([t, t + \lambda]\) for some given \( \lambda > 0 \), and denote by \( J(\lambda) \) the cost functional

\(^1\)The setting in [4] is more general since it involves a continuous-time control \( u \in R^k \) as well as a discrete control \( v \). In this paper we focus only on the discrete control since it captures the salient points of switched-mode systems, and we defer discussion of the general case to a forthcoming publication.
$J$ defined by (2) as a function of $\lambda$. We call the one-sided derivative $\frac{dJ}{dx}(0)$ the insertion gradient, and we note that if $\frac{dJ}{dx}(0) < 0$ then inserting $M_\beta$ for a brief amount of time at time $t$ would result in a decrease in $J$, while if $\frac{dJ}{dx}(0) > 0$ then such an insertion would result in an increase in $J$. Now the second step of the algorithm computes the time $t \in [0, T]$ and mode $M_\beta$ that minimize the insertion gradient, and it performs the insertion accordingly. We mention that if the insertion gradient is non-negative for every mode $M_\beta$ and time $t \in [0, T]$ then the schedule in question satisfies a necessary optimality condition and no insertion is performed.

The aforementioned algorithm has a peculiar feature in that it solves a timing optimization problem between consecutive mode-insertions. This feature appears awkward and suggests that the algorithm can be quite inefficient, but it is required for the convergence-proof derived in [3]. In fact, that proof breaks down if the insertions are made for schedules that do not necessarily comprise solution points of the timing optimization problem for their given mode-sequences. The reason seems to be in the fact that the insertion gradient is not continuous in the time-points at which the insertion of a given mode $M_\beta$ is made. However, this lack of continuity can be overcome by other properties of the problem at hand, and this leads to the development of the algorithm that is proposed in this paper, which appears to be more efficient than the one in [3].

The algorithm we describe here computes its iterations directly in the space of mode-schedules without having to solve any timing optimization problems. Furthermore, at each iteration it switches the mode not at a finite set of times, but at sets comprised of unions of positive-length intervals in the time-horizon $[0, T]$. The algorithm is based on the idea of the Armijo step size used in gradient-descent techniques [13], and it uses the Lebesgue measure of sets where the modes are to be changed as the step-size parameter. To the best of our knowledge this idea has not been used in extant algorithms for optimal control problems, and while it appears natural in the setting of switched-node systems, it may have extensions to other optimal-control settings as well. We prove the algorithm’s convergence and its convergence-rate, which we show to be independent of the number of intervals where the modes are changed at a given iteration.

The rest of the paper is organized as follows. Section II sets the mathematical formulation of the problem and recounts some established results. Section III carries out the analysis, while Section IV presents a simulation example. Finally, Section V concludes the paper.

II. PROBLEM FORMULATION AND SURVEY OF RELEVANT RESULTS

Consider the state equation (1) and recall that the initial state $x_0$ and the final time $T > 0$ are given. We make the following assumption regarding the vector field $f(x, v)$ and the state trajectory $\{x(t)\}$.

Assumption 1: (i). For every $v \in V$, the function $f(x, v)$ is twice-continuously differentiable ($C^2$) throughout $R^n$. (ii). The state trajectory $x(t)$ is continuous at all $t \in [0, T]$.

Every mode-schedule is associated with an input control function $v : [0, T] \rightarrow V$, and we define an admissible mode schedule to be a schedule whose associated control function $v(\cdot)$ changes its values a finite number of times throughout the interval $t \in [0, T]$. We denote the space of admissible schedules by $\Sigma$, and a typical admissible schedule by $\sigma \in \Sigma$. Given $\sigma \in \Sigma$, we define the length of $\sigma$ as the number of consecutive different values of $v$ on the horizon interval $[0, T]$, and denote it by $\ell(\sigma)$. Furthermore, we denote the $i$th successive value of $v$ in $\sigma$ by $v^i$, $i = 1, \ldots, \ell(\sigma)$, and the switching time between $v^i$ and $v^{i+1}$ will be denoted by $\tau_i$. Further defining $\tau_0 := 0$ and $\tau_{\ell(\sigma)} = T$, we observe that the input control function is defined by $v(t) = v_i \forall i \in \{\tau_{i-1}, \tau_i\}, i = 1, \ldots, \ell(\sigma)$. We require that $\ell(\sigma) < \infty$ but impose no upper bound on $\ell(\sigma)$.

Given $\sigma \in \Sigma$, define the costate $p \in R^n$ by the following differential equation,

$$\dot{p} = - \left( \frac{\partial f}{\partial x}(x,v) \right)^T T - \left( \frac{dL}{dx}(x) \right)^T$$

with the boundary condition $p(T) = 0$. Fix time $s \in [0, T)$, $w \in V$, and $\lambda > 0$, and consider replacing the value of $v(t)$ by $w$ for every $t \in [s, s + \lambda)$. This amounts to changing the mode-sequence $\sigma$ by inserting the mode associated with $w$ throughout the interval $[s, s + \lambda)$. Denoting by $J(\lambda)$ the value of the cost functional resulting from this insertion, the insertion gradient is defined by $\frac{dJ}{dx}(0)$. Of course this insertion gradient depends on the mode-schedule $\sigma$, the inserted mode associated with $w \in V$, and the insertion time $s$, and hence we denote it by $D_{\sigma, s, w}$. We have the following result (e.g., [8]):

$$D_{\sigma, s, w} = p(s)^T (f(x(s), w) - f(x(s), v(s))).$$

As mentioned earlier, if $D_{\sigma, s, w} < 0$ then inserting to $\sigma$ the mode associated with $w$ on a small interval starting at time $s$ would reduce the cost functional. On the other hand, if $D_{\sigma, s, w} \geq 0$ for all $w \in V$ and $s \in [0, T]$ then we can think of $\sigma$ as satisfying a local optimality condition. Formally, define $D_{\sigma, s} := \min \{D_{\sigma, s, w} : w \in V\}$, and define $D_\sigma := \inf \{D_{\sigma, s, s} : s \in [0, T]\}$. Observe that $D_{\sigma, s, v(s)} = 0$ since $v(s)$ is associated with the same mode at time $s$ and hence $\sigma$ is not modified, and consequently, by definition, $D_{\sigma, s} \leq 0$ and $D_\sigma \leq 0$ as well. The condition $D_\sigma = 0$ is a natural first-order necessary optimality condition, and the purpose of the algorithm described below is to compute a mode-schedule $\sigma$ that satisfies it.

Our algorithm is a descent method based on the principle of the Armijo step size. Given a schedule $\sigma \in \Sigma$, it computes the next schedule, $\sigma_{next}$, by changing the modes associated with points $s \in [0, T]$ where $D_\sigma < 0$. The main point of departure from existing algorithms (and especially those in [3]) is that the set of such points $s$ is not finite or discrete, but has a positive Lebesgue measure. Moreover, the Lebesgue measure of this set acts as the parameter for the Armijo procedure.

Now one of the basic requirements of algorithms in the general setting of nonlinear programming is that every
accumulation point of a computed sequence of iteration points satisfies a certain optimality condition, like stationarity or the Kuhn-Tucker condition. However, in our case such a convergence property is meaningless since the schedule-space \( \Sigma \) is neither finite dimensional nor complete, the latter due to the requirement that \( f(\sigma) < \infty \ \forall \ \sigma \in \Sigma \). Consequently, convergence of our algorithm has to be characterized by other means, and to this end we use Polak’s concept of minimizing sequences [12]. Accordingly, the quantity \( D_\sigma \) acts as an optimality function [13], namely the optimality condition in question is \( D_\sigma = 0 \), while \( |D_\sigma| \) indicates an extent to which \( \sigma \) fails to satisfy that optimality condition. Convergence of an algorithm means that, if it computes a sequence of iteration points \( \{x_k\}_{k=1}^\infty \),

\[
\limsup_{k \to \infty} D_{x_k} = 0; \tag{5}
\]

in some cases the stronger condition \( \lim_{k \to \infty} D_{x_k} = 0 \) applies. In either case, for every \( \epsilon > 0 \) the algorithm yields an admissible mode-schedule \( \sigma \in \Sigma \) satisfying the inequality \( D_{x_k} > -\epsilon \). Our analysis will yield Equation (5) by proving a uniformly-linear convergence rate of the algorithm.\(^2\)

Since the Armijo step-size technique will play a key role in our algorithm, we conclude this section with a recount of its main features. Consider the general setting of nonlinear programming where it is desirable to minimize a \( C^2 \) function \( f : \mathbb{R}^n \to \mathbb{R} \), and suppose that the Hessian \( \frac{\partial^2 f}{\partial x \partial x'}(x) \) is bounded on \( \mathbb{R}^n \). Given \( x \in \mathbb{R}^n \), a steepest descent from \( x \) is any vector in the direction \(-\nabla f(x)\); we normalize the gradient by defining \( h(x) := \frac{\nabla f(x)}{||\nabla f(x)||} \), and call \(-h(x)\) the steepest-descent direction. Let \( \lambda(x) \geq 0 \) denote the step size so that the next point computed by the algorithm, denoted by \( x_{\text{next}} \), is defined as

\[
x_{\text{next}} = x - \lambda(x)h(x). \tag{6}
\]

The Armijo step size procedure defines \( \lambda(x) \) by an approximate line minimization in the following way (see [13]): Given constants \( \alpha \in (0, 1) \) and \( \beta \in (0, 1) \), define the integer \( j(x) \) by

\[
j(x) = \min \left\{ j = 0, 1, \ldots, : \right. \\
f(x - \beta^j \nabla f(x)) - f(x) \leq -\alpha \beta^j ||\nabla f(x)||^2 \left. \right\}. \tag{7}
\]

and define

\[
\lambda(x) = \beta^j \frac{||\nabla f(x)||}{||\nabla f(x)||}. \tag{8}
\]

Now the steepest descent algorithm with Armijo step size computes a sequence of iteration points \( x_k, k = 1, 2, \ldots \), by the formula \( x_{k+1} = x_k - \lambda(x_k)h(x_k) \); \( \lambda(x_k) \) is called the Armijo step size at \( x_k \). The main convergence property of this algorithm [13] is that every accumulation point \( \hat{x} \) of a computed sequence \( \{x_k\}_{k=1}^\infty \) satisfies the stationarity condition \( \nabla f(\hat{x}) = 0 \). Several results concerning convergence rate have been derived as well, and the one of interest to us is given by Proposition 1 below. Its proof is contained in the arguments of the proof of Theorem 1.3.7 and especially Equation (8b) in [13], but since we have not seen the result stated in the same way as in Proposition 1, we provide a brief proof in the appendix.

**Proposition 1:** Suppose that \( f(x) \) is \( C^2 \), and that there exists a constant \( L > 0 \) such that, for every \( x \in \mathbb{R}^n \), \( ||H(x)|| \leq L \), where \( H(x) := \frac{\partial^2 f}{\partial x \partial x'}(x) \). Then the following two statements are true: (1). For every \( x \in \mathbb{R}^n \) and for every \( \lambda \geq 0 \) such that \( \lambda \leq \frac{L}{2}(1 - \alpha) ||\nabla f(x)|| \),

\[
f(x - \lambda h(x)) - f(x) \leq -\alpha \lambda ||\nabla f(x)||. \tag{9}
\]

(2). For every \( x \in \mathbb{R}^n \),

\[
\lambda(x) \geq \frac{2}{L} \beta(1 - \alpha) ||\nabla f(x)||. \tag{10}
\]

This implies the following convergence result:

**Corollary 1:** (1). There exists \( c > 0 \) such that \( \forall x \in \mathbb{R}^n \),

\[
f(x_{\text{next}}) - f(x) \leq -c ||\nabla f(x)||^2. \tag{11}
\]

(2). If the algorithm computes a bounded sequence \( \{x_k\}_{k=1}^\infty \) then

\[
\lim_{k \to \infty} ||\nabla f(x_k)|| = 0. \tag{12}
\]

**Proof:** (1). Define \( c := \frac{L}{2} \alpha(1 - \alpha) \beta \). Then (11) follows directly from Equations (9) and (10).

(2). Follows immediately from part (1) and the fact that the sequence \( \{f(x_k)\}_{k=1}^\infty \) is monotone non-increasing.

**III. ALGORITHM FOR MODE-SCHEDULING MINIMIZATION**

To simplify the notation and analysis we assume first that the set \( V \) consists only of two elements, namely the system is bi-modal. This assumption incurs no significant loss of generality, and at the end of this section we will point out an extension to the general case where \( V \) consists of an arbitrary finite number of points. Let us denote the two elements of \( V \) by \( v_1 \) and \( v_2 \). A mode-schedule \( \sigma \) alternates between these two points, and we denote by \( \{v^1, \ldots, v^{L(\theta)}\} \) the sequence of values of \( v \) associated with the mode-sequence comprising \( \sigma \). Denoting by \( v^\circ \) the complement of \( v \), we have that \( v^{i+1} = (v^\circ)^i \) for all \( i = 1, \ldots, L(\theta) - 1 \).

Consider a mode-schedule \( \sigma \in \Sigma \) that does not satisfy the necessary optimality condition, namely \( D_\sigma < 0 \). Define the set \( S_{\sigma,0} \) as \( S_{\sigma,0} := \{s \in [0, T] : D_{s,\sigma} < 0\} \), and note that \( S_{\sigma,0} \neq \emptyset \). Recall that \( v(s) \) denotes the value of \( v \) at the time \( s \). Then for every \( s \in S_{\sigma,0} \) which is not a switching time, an insertion of the complementary mode \( v(s)^\circ \) at \( s \) for a small-enough period would result in a decrease of \( J \). Our goal is to flip the modes (namely, to switch them to their complementary ones) in a large subset of \( S_{\sigma,0} \) that would result in a substantial decrease in \( J \), where by the
term “substantial decrease” we mean a decrease by at least \(aD_2^2\) for some constant \(a > 0\). This “sufficient descent” in \(J\) is akin to the descent property of the Armijo step size as reflected in Equation (11).

This sufficient-descent property cannot be guaranteed by flipping the mode at every time \(s \in S_{\sigma,0}\). Instead, we search for a subset of \(S_{\sigma,0}\) where, flipping the mode at every \(s\) in that subset would guarantee a sufficient descent. This subset will consist of points \(s\) where \(D_{\sigma,s}\) is “more negative” than at typical points \(s \in S_{\sigma,0}\). Fix \(\eta \in (0,1)\) and define the set \(S_{\sigma,\eta}\) by

\[
S_{\sigma,\eta} = \{ s \in [0, T] : D_{\sigma,s} \leq \eta D_\sigma \}. \tag{13}
\]

Obviously \(S_{\sigma,\eta} \neq \emptyset\) since \(D_\sigma < 0\). Let \(\mu(S_{\sigma,\eta})\) denote the Lebesgue measure of \(S_{\sigma,\eta}\), and more generally, let \(\mu(\cdot)\) denote the Lebesgue measure on \(R\). For every subset \(S \subset S_{\sigma,\eta}\), consider flipping the mode at every point \(s \in S\), and denote by \(\sigma(S)\) the resulting mode-schedule. In the forthcoming we will search for a set \(S \subset S_{\sigma,\eta}\) that will give us the desired sufficient descent.

Fix \(\eta \in (0,1)\). Let \(S = [0, \mu(S_{\sigma,\eta})] \rightarrow 2^{S_{\sigma,\eta}}\) (the latter object is the set of subsets of \(S_{\sigma,\eta}\)) be a mapping having the following two properties: (i) \(\forall \lambda \in [0, \mu(S_{\sigma,\eta})], S(\lambda)\) is the finite union of closed intervals; and (ii) \(\forall \lambda \in [0, \mu(S_{\sigma,\eta})], \mu(S(\lambda)) = \lambda\). We define \(\lambda(\sigma)\) to be the mode-schedule obtained from \(\sigma\) by flipping the mode at every time-point \(s \in S(\lambda)\). For example, \(\forall \lambda \in [0, \mu(S_{\sigma,\eta})]\) define \(s(\lambda) := \inf\{ s \in S_{\sigma,\eta} : \mu([0, s] \cap S_{\sigma,\eta}) = \lambda \}\), and define \(S(\lambda) := \{ s, s(\lambda) \} \cap S_{\sigma,\eta}\). Then \(\lambda(\sigma)\) is the schedule obtained from \(\sigma\) by flipping the modes lying in the leftmost subset of \(S_{\sigma,\eta}\) having Lebesgue-measure \(\lambda\), and it is the finite union of closed intervals if so is \(S_{\sigma,\eta}\).

We next use such a mapping \(S(\lambda)\) to define an Armijo step-size procedure for computing a schedule \(\sigma_{\text{next}}\) from \(\sigma\). Given constants \(\alpha \in (0,1)\) and \(\beta \in (0,1)\), in addition to \(\eta \in (0,1)\). Consider a given \(\sigma \in \Sigma\) such that \(D_\sigma < 0\). For every \(j = 0, 1, \ldots\), define \(\lambda_j := \beta^j \mu(S_{\sigma,\eta})\), and define \(j(\sigma)\) by

\[
j(\sigma) := \min \{ j = 0, 1, \ldots : J(\sigma(\lambda_j)) - J(\sigma) \leq \alpha \lambda_j D_\sigma \}. \tag{14}
\]

Finally, define \(\lambda(\sigma) := \lambda_j(\sigma_j)\), and set \(\sigma_{\text{next}} := \sigma(\lambda(\sigma))\).

Observe that the Armijo step-size procedure is applied here not to the steepest descent (which is not defined in our problem setting) but to a descent direction defined by a Gâteaux derivative of \(J\) with respect to a subset of the interval \([0, T]\) where the modes are to be flipped. Generally this Gâteaux derivative is not necessarily continuous in \(\lambda\) and hence the standard arguments for sufficient descent do not apply. However, the problem has a special structure guaranteeing sufficient descent and the algorithm’s convergence in the sense of minimizing sequences. Furthermore, the sufficient descent property depends on \(\mu(S_{\sigma,\eta})\) but is independent of both the string length \(\ell(\sigma)\) and the particular choice of the mapping \(S = [0, \mu(S_{\sigma,\eta})] \rightarrow 2^{S_{\sigma,\eta}}\). This guarantees that the convergence rate of the algorithm is not reduced when the string lengths of the schedules computed in successive iterations grows unboundedly.

We next present the algorithm formally. Given constants \(\alpha \in (0,1), \beta \in (0,1)\), and \(\eta \in (0,1)\). Suppose that for every \(\sigma \in \Sigma\) such that \(D_\sigma < 0\) there exists a mapping \(S : [0, \mu(S_{\sigma,\eta})] \rightarrow 2^{S_{\sigma,\eta}}\) with the aforementioned properties.

**Algorithm 1:** Step 0: Start with an arbitrary schedule \(\sigma_0 \in \Sigma\). Set \(k = 0\).

1. **Step 1:** Compute \(D_{\sigma_k}\). If \(D_{\sigma_k} = 0\), stop and exit; otherwise, continue.

2. **Step 2:** Compute \(S_{\sigma_k,\eta}\) as defined in (13), namely \(S_{\sigma_k,\eta} = \{ s \in [0, T] : D_{\sigma_k,s} \leq \eta D_\sigma \}\).

3. **Step 3:** Compute \(j(\sigma_k)\) as defined by (14), namely \(j(\sigma_k) = \min \{ j = 0, 1, \ldots : J(\sigma_k(\lambda_j)) - J(\sigma_k) \leq \alpha \lambda_j D_{\sigma_k} \}. \tag{15}\)

with \(\lambda_j := \beta j(\mu(S_{\sigma,\eta})), \) and set \(\lambda(\sigma_k) := \lambda_j(\sigma_k)\).

4. **Step 4:** Define \(\sigma_{k+1} := \sigma(\lambda(\sigma_k))\), namely the schedule obtained from \(\sigma_k\) by flipping the mode at every time-point \(s \in S(\lambda(\sigma_k))\). Set \(k = k + 1\), and go to Step 1.

It must be mentioned that the computation of the set \(S_{\sigma_k,\eta}\) at Step 2 typically requires an adequate approximation. This paper analyzes the algorithm under the assumption of an exact computation of \(S_{\sigma_k,\eta}\), while the case involving adaptive precision will be treated in a later, more comprehensive publication.

The forthcoming analysis is carried out under Assumption 1, above. It requires the following two preliminary results, whose proofs follow as corollaries from established results on sensitivity analysis of solutions to differential equations [13], and hence are relegated to the appendix. Given \(\sigma \in \Sigma\), consider an interval \(I := [s_1, s_2] \subset [0, T]\) of a positive length, such that the modes associated with all \(s \in I\) are the same, i.e., \(v(s) = v(s_1)\) \(\forall s \in I\). Denote by \(\gamma(\sigma)\) the mode-sequence obtained from \(\sigma\) by flipping the modes at every time \(s \in [s_1, s_1 + \gamma]\), and consider the resulting cost function \(J(\gamma(\sigma))\) as a function of \(\gamma \in [0, s_2 - s_1]\).

**Lemma 1:** There exists a constant \(K > 0\) such that, for every \(\sigma \in \Sigma\), and for every interval \(I = [s_1, s_2]\) as above, the function \(J(\gamma(\sigma))\) is twice-continuously differentiable (\(C^2\)) on the interval \(\gamma \in [0, s_2 - s_1]\); and for every \(\gamma \in [0, s_2 - s_1]\), \(\|J(\gamma(\sigma))\|_2 \leq K\) (“prime” indicates derivative with respect to \(\gamma\)).

**Proof:** Please see the appendix.

We remark that the \(C^2\) property of \(J(\gamma(\sigma))\) is in force only as long as \(v(s) = v(s_1)\) \(\forall s \in [s_1, s_2]\). The second assertion of the above lemma does not quite follow from the first one; the bound \(K\) is independent of the specific interval \([s_1, s_2]\).

Lemma 1 in conjunction with Corollary 1 (above) can yield sufficient descent only in a local sense, as long as the same mode is scheduled according to \(\sigma\). At mode-switching times \(D_{\sigma,s}\) is no longer continuous in \(s\), and hence Lemma 1 cannot be extended to intervals where \(v(\cdot)\) does not have a constant value. Nonetheless we can prove the sufficient-descent property in a more global sense with the aid of the
following result, whose validity is due to the special structure of the problem.

**Lemma 2:** There exists a constant $K > 0$ such that for every $\sigma \in \Sigma$, for every interval $I = [s_1, s_2]$ as above (i.e., such that $\sigma$ has the same mode throughout $I$), for every $\gamma \in [0, s_2 - s_1)$, and for every $s \geq s_2$,

$$|D_{\sigma_{s_1}}(\gamma), s - D_{\sigma_{s}}| \leq K \gamma.$$  

(16)

**Proof:** Please see the appendix.

To explain this result, recall that $\sigma_{s_1}(\gamma)$ is the mode-schedule obtained from $\sigma$ by flipping all the modes on the interval $[s_1, s_1 + \gamma]$. Thus, Equation (16) provides an upper bound on the magnitude of the difference between the insertion gradients of the sequences $\sigma$ and $\sigma_{s_1}(\gamma)$ at the same point $s$. Furthermore, Lemma 2 implies a uniform Lipschitz continuity of the insertion gradient at every point $s > s_2$ with respect to the length of the insertion interval $\gamma$. This is not the same as continuity of $D_{\sigma,s}$ with respect to $s$, which we know is not true.

Recall the following terminology: given $\sigma \in \Sigma$ and $S \subseteq [0, T]$, $\sigma(S)$ denotes the schedule obtained by flipping the mode of $\sigma$ at every $\tau \in S$.

**Corollary 2:** There exists $K > 0$ such that, for every $\sigma \in \Sigma$, for every subset $S \subseteq [0, T]$ comprised of a finite number of intervals, and for every $s \geq \sup \{\hat{s} \in S\}$,

$$|D_{\sigma(S)}(s) - D_{\sigma_{s}}| \leq K\mu(S).$$  

(17)

**Proof:** Let $K > 0$ be the constant given by Lemma 2. Fix $\sigma \in \Sigma$, a subset $S \subseteq [0, T]$ comprised of a finite number of intervals, and $s \geq \sup \{\hat{s} \in S\}$. We can assume without loss of generality that each one of the intervals comprising $S$ contains its lower-boundary point but not its upper-boundary point. Denote these intervals by $I_j := [s_{j-1}, s_j)$, $j = 1, \ldots, m$ for some $m \geq 1$, so that $S = \bigcup_{j=1}^m [s_{j-1}, s_j)$. Furthermore, by subdividing these intervals if necessary, we can assume that $v(\tau)$ has a constant value throughout each interval $I_j$, namely all the modes in $I_j$ are the same according to $\sigma$. Note that these intervals need not be contiguous, i.e., it is possible to have $s_{j-1} > s_j$ for some $j = 1, \ldots, m - 1$.

Define $S' := \bigcup_{j=1}^m I_j$, $j = 1, \ldots, m$, and note that $S = S'$. Furthermore, $\mu(S) = \sum_{j=1}^m (s_{j-1} - s_j)$. Next, we have that

$$D_{\sigma(S)}(s) - D_{\sigma_{s}} = D_{\sigma(S_{1})}(s) - D_{\sigma_{s}} + \sum_{j=2}^{m} (D_{\sigma(S_{j})}(s) - D_{\sigma_{(S_{j-1})}}).$$  

(18)

By Lemma 2, $|D_{\sigma(S_{1})}(s) - D_{\sigma_{s}}| \leq K(s_2 - s_1)$, and for every $j = 2, \ldots, m$, $|D_{\sigma(S_{j})}(s) - D_{\sigma_{(S_{j-1})}}| \leq K(s_j - s_{j-1})$. Thus, by (16) $|D_{\sigma(S)}(s) - D_{\sigma_{s}}| \leq K \sum_{j=1}^{m} (s_j - s_{j-1})$, and since $\mu(S) = \sum_{j=1}^{m} (s_{j-1} - s_j)$, (17) follows.

We now can state the algorithm’s property of sufficient descent.

**Proposition 2:** Fix $\eta \in (0, 1)$, $\beta \in (0, 1)$, and $\alpha \in (0, \eta)$.

There exists a constant $c > 0$ such that, for every $\sigma \in \Sigma$ satisfying $D_{\sigma} < 0$, and for every $\lambda \in [0, \mu(S_{\sigma, \eta})]$ such that $\lambda \leq c|D_{\sigma}|$,

$$J(\sigma(\lambda)) - J(\sigma) \leq \alpha \lambda D_{\sigma}.$$  

(19)

**Proof:** Consider $\sigma \in \Sigma$ and an interval $I := [s_1, s_2]$ such that $\sigma$ has the same mode throughout $I$. By Lemma 1, $J(\sigma_{s_1}(\gamma)) = C^2(\sigma) \in [0, \sigma_2 - s_1]$, and by (4), $J(\sigma_{s_1}(0)) = D_{\sigma_{s_1}}$. Fix $\alpha \in (0, \eta)$. Suppose that $D_{\sigma_{s_1}} < 0$. By Proposition 1 (Equation (9)) there exists $\xi > 0$ such that, for every $\gamma \geq 0$ satisfying $\gamma \leq \min\{-|D_{\sigma_{s_1}}, s_2 - s_1]\},$

$$J(\sigma_{s_1}(\gamma)) - J(\sigma) \leq \alpha \gamma D_{\sigma_{s_1}}.$$  

(20)

Furthermore, $\xi$ does not depend on the mode-schedule $\sigma$ or on the interval $I$.

Next, by Corollary 2 there exists a constant $K > 0$ such that, for every $\sigma \in \Sigma$, for every set $S \subseteq [0, T]$ consisting of the finite union of intervals, and for every point $s \geq \sup \{\hat{s} \in S\}$,

$$|D_{\sigma(S)}(s) - D_{\sigma_{s}}| \leq K\mu(S).$$  

(21)

Fix $c > 0$ such that

$$c < \min\left\{\frac{2}{aK} (\alpha \eta - \alpha), \frac{\eta}{K}\right\}.$$  

(22)

we next prove the assertion of the proposition for this $c$. Fix $\sigma \in \Sigma$ such that $D_{\sigma} < 0$, and consider a set $S \subseteq S_{\sigma, \eta}$ consisting of the finite union of disjoint intervals. By subdividing these intervals if necessary we can ensure that the length of each one of them is less than $-\xi \eta D_{\sigma}$. Denote these intervals by $I_j := [s_{j-1}, s_j)$, $j = 1, \ldots, m$ (for some $m > 0$), define $\gamma_j := s_j - s_{j-1}$, and define $\lambda := \sum_{j=1}^m \gamma_j$. Since $s_{m} \in S_{\sigma, \eta}$, we have that $D_{\sigma_{s_{m}}} < -\xi \eta D_{\sigma}$, and we recall that $\gamma_j \leq -\xi \eta D_{\sigma} \forall j = 1, \ldots, m$.

Next, define the mode-schedules $\sigma_j$, $j = 1, \ldots, m$, in the following recursive manner. For $j = 1$, $\sigma_1 = \sigma_{s_1}(\gamma_1)$; and for every $j = 2, \ldots, m$, $\sigma_j := \sigma_{s_{j-1}}(\gamma_j)$. In words, $\sigma^1$ is obtained from $\sigma$ by flipping the mode at every time $s \in I_1$; and for every $j = 2, \ldots, m$, $\sigma^j$ is obtained from $\sigma^{j-1}$ by flipping the mode at every time $s \in I_j$. Observe that $\sigma^j$ is also obtained from $\sigma$ by flipping the mode at every time $s \in \bigcup_{j=1}^m I_j$. In particular, $\sigma^m$ is obtained from $\sigma$ by flipping the modes at every time $s \in S_{\sigma, \eta}$. Since by assumption $\mu(S) = \sum_{j=1}^m \gamma_j = \lambda$, we will use the notation $\sigma(S) := \sigma(\lambda)$.

Suppose that $\lambda \geq -cD_{\sigma}$; we next establish Equation (19), and this will complete the proof. Consider the difference-term $J(\sigma^j) - J(\sigma)$ for $j = 1, \ldots, m$. For $j = 1$, $J(\sigma^1) - J(\sigma) \leq a_{11} D_{\sigma_{s_{1-1}}} (\eta)$ (by (20)); and since $s_{m} \in S_{\sigma, \eta}$, $D_{\sigma_{s_{m}}} \leq \eta D_{\sigma}$, and hence

$$J(\sigma^1) - J(\sigma) \leq a_{11} \eta D_{\sigma}.$$  

(23)

Nest, consider $j = 2, \ldots, m$. An inequality like (23) does not necessarily hold since $\sigma^{j}$ is obtained from $\sigma$ by flipping the mode at every $s \in \bigcup_{j=1}^m I_j$ and $\mu(\bigcup_{j=1}^m I_j)$ may be larger than $-\xi D_{\sigma_{s_{m-1}}}$, and therefore an inequality like (20) cannot be applied. A different argument is needed.

Consider the term $J(\sigma^j) - J(\sigma)$. Subtracting and adding $J(\sigma^{j-1})$ we obtain,

$$J(\sigma^j) - J(\sigma) = J(\sigma^j) - J(\sigma^{j-1}) + J(\sigma^{j-1}) - J(\sigma).$$  

(24)

Now $\sigma^j$ is obtained from $\sigma^{j-1}$ by flipping the mode at every time $s \in I_j$ and hence $\sigma^j = \sigma^{j-1}_{s_{j-1}}(\gamma_j)$, while $\sigma^{j-1}_{s_{j-1}}(\gamma_j)$
would flip the sign of Equation (4)), and hence a change of the mode at time $J$

son, convergence of Algorithm 1 is characterized by Equation (17).

We do not know whether or not $D_{\sigma^{-1},s_{1,j}} < 0$ in order to be able to use Equation (20). By (17),

$$|D_{\sigma^{-1},s_{1,j}} - D_{\sigma,s_{1,j}}| \leq K\sum_{i=1}^{m} \gamma_i.$$  \hspace{1cm} (26)

By definition $\sum_{i=1}^{m} \gamma_i \leq \sum_{i=1}^{m} \gamma_i = \lambda$; by assumption $\lambda \leq cD_{\sigma}$, and by (22) $K \leq \frac{c}{2}$; consequently, and by (26), $|D_{\sigma^{-1},s_{1,j}} - D_{\sigma,s_{1,j}}| \leq \eta D_{\sigma}$. But $s_{1,j} \in S_{\sigma,\eta}$ and hence $D_{\sigma,s_{1,j}} \leq \eta D_{\sigma}$, and this implies that $D_{\sigma^{-1},s_{1,j}} \leq 0$.

An application of (20) to (25) now yields that

$$J(\sigma^j) - J(\sigma^{j-1}) \leq a\gamma_j D_{\sigma^{-1},s_{1,j}},$$  \hspace{1cm} (27)

We do not know whether or not $D_{\sigma^{-1},s_{1,j}} \leq \eta D_{\sigma}$, but we know that $D_{\sigma,s_{1,j}} \leq \eta D_{\sigma}$ (since $s_{1,j} \in S_{\sigma,\eta}$). Applying (26) to (27) we obtain that

$$J(\sigma^j) - J(\sigma^{j-1}) \leq a\gamma_j D_{\sigma^{-1},s_{1,j}} = a\gamma_j D_{\sigma,s_{1,j}} + a\gamma_j (D_{\sigma^{-1},s_{1,j}} - D_{\sigma,s_{1,j}}) \leq a\gamma_j D_{\sigma,s_{1,j}} + a\gamma_j K \sum_{i=1}^{m} \gamma_i.$$  \hspace{1cm} (28)

But $D_{\sigma,s_{1,j}} \leq \eta D_{\sigma}$ (since $s_{1,j} \in S_{\sigma,\eta}$), and hence, $J(\sigma^j) - J(\sigma^{j-1}) \leq a\gamma_j \eta D_{\sigma} + aK\gamma_j \sum_{i=1}^{m} \gamma_i$. Using this inequality in (24) yields the following one,

$$J(\sigma^j) - J(\sigma) \leq a\gamma_j \eta D_{\sigma} + aK\gamma_j \sum_{i=1}^{m} \gamma_i + J(\sigma^{j-1}) - J(\sigma).$$  \hspace{1cm} (29)

Apply (29) repeatedly and recursively with $j = 1, \ldots, m$ to obtain, after some algebra, the following inequality:

$$J(\sigma^m) - J(\sigma) \leq a\sum_{i=1}^{m} \gamma_i \eta D_{\sigma} + aK \sum_{i=1}^{m} \gamma_i \gamma \ell.$$  \hspace{1cm} (30)

But $\sum_{i=1}^{m} \gamma_i = \lambda$, $\sum_{i=1, i \neq \ell}^{m} \gamma_i \gamma \ell \leq \frac{1}{2} \sum_{i=1}^{m} \gamma_i^2 = \frac{1}{2} \lambda^2$, and $\sum_{i=1}^{m} \gamma_i = \lambda$; hence,

$$J(\sigma(\lambda)) - J(\sigma) \leq a\lambda \eta D_{\sigma} + aK \lambda^2.$$  \hspace{1cm} (31)

By assumption $\lambda \leq -cD_{\sigma}$, and by (22) $aKc < 2(a\eta - \alpha)$, and this, together with (31), implies (19). The proof is now complete.

General results concerning sufficient descent, analogous to Proposition 2, provide key arguments in proving asymptotic convergence of nonlinear-programming algorithms (see, e.g., [13]). In our case, the optimality function has the peculiar property that it is discontinuous in the Lebesgue measure of the set where a mode is flipped. To see this, recall that $D_{\sigma,s,v(s)} = p(s)^T (f(x(s), v(s)) - f(x(s), v(s)))$ (Equation (4)), and hence a change of the mode at time $s$ would flip the sign of $D_{\sigma,s,v(s)}$. This can result in situations where $|D_{\sigma}|$ is “large” while $S_{\sigma,\eta}$ is “small”, and for this reason, convergence of Algorithm 1 is characterized by Equation (5) with the limsup rather than with the stronger assertion with lim. This is the subject of the following result.

**Corollary 3:** Suppose Algorithm 1 computes a sequence of schedules, $\{\sigma_k\}_{k=1}^\infty$. Then Equation (5) is in force, namely $\limsup_{k \to \infty} D_{\sigma_k} = 0$.

**Proof:** Suppose, for the sake of contradiction, that Equation (5) does not hold. Then the sufficient-descent property proved in Proposition 2 implies that $\liminf_{k \to \infty} \lambda(\sigma_k) = 0$, for otherwise Equation (19) would yield $\lim_{k \to \infty} J(\sigma_k) = -\infty$ which is impossible. Next, By the definition of $\lambda(\sigma_k)$ (Step 3 of the algorithm), there exists $k_0$ such that $\forall k \geq k_0$, $\lambda(\sigma_k) = \mu(S_{\sigma_k})$, and hence $\lim_{k \to \infty} \mu(S_{\sigma_k}) = 0$. In this case, $\sigma_{k+1}$ is obtained from $\sigma_k$ by flipping the modes at every $s \in S_{\sigma_k,\eta}$. By the perturbation theory of differential equations (e.g., Proposition 5.6.7 in [13]), $x$ and $p$ are Lipschitz continuous in their $L_\infty$ norms with respect to the Lebesgue measure of the sets where the modes are flipped, i.e. $\mu(S_{\sigma_k,\eta})$. Therefore, and by (4) and the definition of $S_{\sigma_k,\eta}$, there exist $k_1 \geq k_0$ and $\zeta \in [0, 1)$ such that $\forall k \geq k_1$, $D_{\sigma_{k+1},\eta} \leq \zeta D_{\sigma_k,\eta}$, implying that $\lim_{k \to \infty} D_{\sigma_k,\eta} = 0$. However this is a contradiction to the assumption that (5) does not hold, thus completing the proof.

Alternative optimality functions can be considered as well, like the term $D_{\sigma}(\mu(S_{\sigma_k,\eta}))$, where it is apparent Equation (19) that $\liminf_{k \to \infty} D_{\sigma_k}(\mu(S_{\sigma_k,\eta})) = 0$. The choice of the “most appropriate” optimality function is an interesting theoretical question that will be addressed elsewhere, while here we consider the simplest and (in our opinion) most intuitive optimality function $D_{\sigma}$, despite its technical peculiarities.

Finally, a word must be said about the general case where the set $V$ consists of more than two points. The algorithm and much of its analysis remain unchanged, except that for a given $\sigma \in \Sigma$, at a time $s$, the mode associated with $v(s)$ should be switched to the mode associated with the point $w \in V$ that minimizes the term $D_{\sigma,w,v}$.

**IV. NUMERICAL EXAMPLE**

We tested the algorithm on the double-tank system shown in Figure 1. The input to the system, $v$, is the inflow rate to the upper tank, controlled by the valve and having two possible values, $v_1 = 1$ and $v_2 = 2$. $x_1$ and $x_2$ are the fluid levels at the upper tank and lower tank, respectively, as shown in the figure. According to Toricelli’s law, the state equation is

$$\begin{align*}
\dot{x}_1 &= \left( \frac{1}{\sqrt{\bar{x}_1}} - \frac{v}{\sqrt{\bar{x}_1}} \right) \\
\dot{x}_2 &= \left( \frac{1}{\sqrt{\bar{x}_2}} - \frac{v}{\sqrt{\bar{x}_2}} \right),
\end{align*}$$

with the (chosen) initial condition $x_1(0) = x_2(0) = 2.0$. Notice that both $x_1$ and $x_2$ must satisfy the inequalities $1 \leq x_i \leq 4$, and if $v = 1$ indefinitely then $\lim_{t \to \infty} x_1 = 1$, while if $v = 2$ indefinitely then $\lim_{t \to \infty} x_1(t) = 4, i = 1, 2$.

The objective of the optimization problem is to have the fluid level in the lower tank track the given value of 3.0, and hence we chose the performance criterion to be

$$J = 2 \int_0^T (x_2 - 3)^2 dt.$$
for the final-time \( T = 20 \). The various integrations were computed by the forward-Euler method with \( \Delta t = 0.01 \). For the algorithm we chose the parameter-values \( \alpha = \beta = 0.5 \) and \( \eta = 0.6 \), and we ran it from the initial mode-schedule associated with the control input \( v(t) = 1 \forall t \in [0, 10] \) and \( v(t) = 2 \forall t \in (10, 20] \).

Results of a typical run, consisting of 100 iterations of the algorithm, are shown in Figures 2-5. Figure 2 shows the control computed after 100 iterations, namely the input control \( v \) associated with \( \sigma_{100} \). The graph is not surprising, since we expect the optimal control initially to consist of \( v = 2 \) so that \( x_2 \) can rise to a value close to 3, and then to enter a sliding mode in order for \( x_2 \) to maintain its proximity to 3. This is evident from Figure 2, where the sliding mode has begun to be constructed. Figure 3 shows the resulting state trajectories \( x_1(t) \) and \( x_2(t) \), \( t \in [0, T] \), associated with the last-computed schedule \( \sigma_{100} \). The jagged curve is of \( x_1 \) while the smoother curve is of \( x_2 \). It is evident that \( x_2 \) climbs towards 3 initially and tends to stay there thereafter. Figure 4 shows the graph of the cost criterion \( J(\sigma_k) \) as a function of the iteration count \( k = 1, \ldots, 100 \). The initial schedule, \( \sigma_1 \), is far away from the minimum and its associated cost is \( J(\sigma_1) = 70.90 \), and the cost of the last-computed schedule is \( J(\sigma_{100}) = 4.87 \). Note that \( J(\sigma_k) \) goes down to under 8 after 3 iterations. Figure 5 shows the optimality function \( D_{\sigma_k} \) as a function of the iteration count \( k \). Initially \( D_{\sigma_k} = -14.92 \) while at the last-computed schedule \( D_{\sigma_{100}} = -0.23 \), and it is seen that \( D_{\sigma_k} \) makes significant climbs towards 0 in few iterations. We also ran the algorithm for 200 iterations from the same initial schedule \( \sigma_1 \), in order to verify that \( J(\sigma_k) \) and \( D_{\sigma_k} \) stabilize. Indeed they do, and \( J \) declined from \( J(\sigma_{100}) = 4.87 \) to \( J(\sigma_{200}) = 4.78 \), while the optimality functions continue to rise towards 0, from \( D_{\sigma_{100}} = -0.23 \) to \( D_{\sigma_{200}} = -0.062 \).

V. CONCLUSIONS

This paper proposes a new algorithm for the optimal mode-scheduling problem, where it is desirable to minimize an integral-cost criterion defined on the system’s state trajectory as a function of the modes’ schedule. The algorithm is based on the principle of gradient descent with Armijo step sizes, comprised of the Lebesgue measures of sets where the modes are being changed. Asymptotic convergence is proved in the sense of minimizing sequences, and simulation results support the theoretical developments. Future research will refine the proposed algorithmic framework and apply it to large-scale problems.

VI. APPENDIX

The purpose of this appendix is to provide proofs to Proposition 1, and Lemmas 1 and 2.

Proof of Proposition 1.

(1). The main argument is based on the following form of the second-order Taylor series expansion: For every \( x \in R^n \) and \( y \in R^n \),

\[
\begin{align*}
f(x + y) - f(x) &= \langle \nabla f(x), y \rangle + \int_0^1 (1 - \xi)\langle H(x + \xi y), y \rangle d\xi, \\
&= -\lambda \xi h(x) + \lambda^2 \int_0^1 (1 - \xi)\langle H(x - \xi h(x))h(x), y \rangle d\xi.
\end{align*}
\]

(34)

where \( \langle \cdot \rangle \) denotes inner product in \( R^n \). Apply this with \( y = -\lambda h(x) \) to obtain,

\[
\begin{align*}
f(x - \lambda h(x)) - f(x) &= -\lambda \langle \nabla f(x), h(x) \rangle + \lambda^2 \int_0^1 (1 - \xi)\langle H(x - \xi h(x))h(x), h(x) \rangle d\xi.
\end{align*}
\]

(35)

Add \( \alpha \lambda \| \nabla f(x) \| \) to both sides of this equation, and use the fact that \( \| H(\cdot) \| \leq L \), to obtain (after some algebra) that

\[
\begin{align*}
f(x - \lambda h(x)) - f(x) + \alpha \lambda \| \nabla f(x) \| &\leq -\lambda ((1 - \alpha)\| \nabla f(x) \| - \frac{\lambda}{2} L).
\end{align*}
\]

(36)
Now if $0 \leq \lambda \leq \frac{2}{7}(1-\alpha)||\nabla f(x)||$ then the Right-Hand side of (36) is non-positive, hence Equation (9) is satisfied.

(2). Follows directly from Part (1), Equation (7), and the definition of $\lambda(x)$ (8).

The proofs of Lemma 1 and Lemma 2 follow as corollaries from established results on sensitivity analysis of solutions to differential equations, presented in Section 5.6.10 of [13]. In fact, the results of interest here involve mode-insertions via needle variations, which is a special case of the setting in [13] where general variations in the control are considered. Furthermore, the perturbations here are parameterized by a one-dimensional variable and hence the results are in terms of derivatives in the usual sense, while those in [13] are in terms of Gâteaux or Fréchet derivatives.

**Proof of Lemma 1.** By Proposition 5.6.5 in [13] and the Bellman-Gronwall Lemma, the terms $||x(t)||_{L^\infty}$ are uniformly bounded over the space of controls $v$ associated with every $\sigma \in \Sigma$. The costate equation (3) yields a similar result for $||p(t)||_{L^\infty}$. Next, recall that $v(\cdot)$ has a constant value throughout the interval $[s_1, s_2]$, and hence the differentiability assumptions of Theorem 5.6.10 in [13] are valid. This theorem implies that $J(\sigma_{s_1}(\gamma))$ exists and is expressed in terms of the Hamiltonian and its first two derivatives, hence it is uniformly bounded.

**Proof of Lemma 2.** Since $v(\cdot)$ has a constant value throughout the interval $[s_1, s_2]$, the assumptions made in the statement of Lemma 5.6.7 in [13] are in force. This implies a uniform Lipschitz continuity of $x$ and $p$ with respect to variations in $\gamma$. In the setting of Lemma 2, the needle variations is made at the same point $s \geq s_2$ for both mode-schedules $\sigma$ and $\sigma_{s_1}(\gamma)$, and hence, by Equation (4), Equation (16) follows.

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