Data-driven dynamic multi-objective optimal control: A Hamiltonian-inequality driven satisficing reinforcement learning approach

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Abstract: This paper presents an iterative data-driven algorithm for solving dynamic multi-objective (MO) optimal control problems arising in control of nonlinear continuous-time systems with multiple objectives. It is first shown that the Hamiltonian function corresponding to each objective can serve as a comparison function to compare the performance of admissible policies. Relaxed Hamilton-Jacobi-bellman (HJB) equations in terms of HJB inequalities are then solved in a dynamic constrained MO framework to find Pareto-optimal solutions. Relation to satisficing (good enough) decision-making framework is shown. A Sum-of-Square (SOS)-based iterative algorithm is developed to solve the formulated MO optimization with HJB inequalities. To obviate the requirement of complete knowledge of the system dynamics, a data-driven satisficing reinforcement learning approach is proposed to solve the SOS optimization problem in real-time using only the information of the system trajectories measured during a time interval without having full knowledge of the system dynamics. Finally, a simulation example is provided to show the effectiveness of the proposed algorithm.

Keywords: Multi-objective optimization; Pareto optimality; Reinforcement learning; Sum-of-Square theory.

1. INTRODUCTION

In most of the real-world control systems, the system designer must account for multiple objectives (such as safety, control effort, transient performance, comfort, etc.) to evaluate candidate control policies. However, since there usually exist conflicts between objectives (i.e., reaching the best value for one objective needs some reconciliation on other objectives), a control policy is best realized by finding an appropriate context-dependent trade-off among objectives. Multi-objective (MO) optimization has been widely utilized to find a diverse set of efficient solutions, each corresponding to a trade-off alternative, in optimization problems with multiple objectives Marler and Arora (2004); Gambier and Jipp (2011); Peitz and Dellnitz (2018) and Roijers et al. (2013). The decision-making process is then performed posteriori as the decision-maker identifies the most suitable alternative depending on the context.

There are at least two challenges in control of dynamical systems with multiple objectives that are not well addressed in most MO optimization approaches. First, most of the existing MO optimization frameworks are built from the premise that the objective functions to be optimized are static. In the control engineering systems, however, we are dealing with dynamical MO functions Toivonen (1986); Toivonen and Makila (1989); Logist et al. (2010); Ober-Blobaum et al. (2012) and utilizing static optimization frameworks for control of dynamic systems results in myopic short-sighted decisions that do not possess the capability of proactively responding to changes and uncertainties and adapting to novel scenarios. Second, the next-generation autonomous systems such as self-driving cars must autonomously and without any human intervention decide on a suitable trade-off between objectives.

Reinforcement Learning (RL) techniques have been used to solve optimal control problems for system with uncertain dynamics. Most of existing RL algorithms are presented to solve single-objective optimal control problems Lewis and Vrabie (2009); Modares et al. (2016); Jiang and Jiang (2015); Kamalapurkar et al. (2018). Recently, there has been a surge of interest in the study of MO Reinforcement Learning (MORL) problems Kang and Bien (2004); Logist et al. (2010); Caramia and Dell’Olmo (2008); Lopez and Lewis (2019). Most of existing MORL algorithms assume a given preference and find a single best policy corresponding to it based on the weighted sum of the objective functions. However, to successfully operate in a changing and uncertain environment, inspired by human cognitive psychology experiments, which indicates that humans can learn multiple potential solutions for different situational objectives and apply only one at a time, it is
desired to learn multiple optimal solutions. Once a diverse set of solutions is found, as mission scenario develops, the system must then decide, without a priori specification of preferences, which policy provides an appropriate trade-off. A higher level of decision-making can decide on the preferences and the most relevant calculated optimal solution can be used as a warm start to avoid learning from scratch in a novel scenario. One might argue that solving several optimal control problems for a diverse set of preferences using a weighted sum of objectives can produce diverse solutions. However, these methods cannot learn control policies in the nonconvex parts of the Pareto optimal set Das and Dennis (1997); Caramia and Dell’Olmo (2008). Moreover, since different objectives have different physical meanings and units, their scales are incomparable and the weighted-sum approach cannot capture the aspiration level (i.e., level of satisfaction) of each objective function for each context.

An interesting solution approach to MO static optimization is the ϵ-constraint method Carmichael (1980), for which the MO optimization problem is converted into a single-objective constrained optimization problem. That is, it converts all objectives, except for the one with the highest preference, to constraints by imposing some satisfying bounds on them. Doing so, it can deal efficiently with MO problems with nonconvex Pareto fronts. To our knowledge, no attention has been paid to solving dynamic MO optimal control problems using ϵ-constraint method. This method, however, can lay the cornerstone to solving MO optimal control problems for which there is no a priori preferences and preferences and objective’s aspirations can change as the mission developed. The aspiration level of each objective can be explicitly specified by the bounds imposed on long-horizon objectives.

The main motivation of this paper is to develop a novel satisfying control framework that enables us to find a diverse set of solutions to a MO optimal control problem, without knowing the complete knowledge about the system dynamics. A challenge in solving dynamic MO problems is that one needs to find a control policy that satisfies a number of Hamilton-Jacobi Bellman (HJB) equations Lopez and Lewis (2019), which is hard or even impossible due to conflict between objectives. As shown in this paper, a control policy, however, can simultaneously satisfy several Hamiltonian inequalities encoding the objective functions and their aspiration levels. To this end, it is first shown that the Hamiltonian function corresponding to each objective can serve as a comparison function to compare the performance of admissible policies. Using this fact, the MO optimal control problem is formulated as a dynamic ϵ-constraint problem with relaxed HJB equations as constraints. This formulation can be interpreted as a satisfying MO decision-making framework, for which, instead of optimizing some objective functions, an aspiration level is set for them. An SOS-based iterative algorithm is then developed to find a finite number of solutions of MO optimal control problems with relaxed HJB equations offline. This SOS-based iterative algorithm needs knowledge of the system dynamic, which may not be available. To obviate the requirement of complete knowledge of the system dynamics, a data-driven reinforcement learning method is proposed for finding a Pareto optimal solution using only the information of the system trajectories measured during a time interval online in real-time.

**Notations:** The following notations are needed throughout the paper. Let \( \mathbb{R}^n \) and \( \mathbb{R}^{n \times m} \) denote the \( n \) dimensional real vector space, and the \( n \times m \) real matrix space, respectively. Let \( \mathbb{Z}^+ \) and \( \mathbb{R}^+ \) denote the sets of all positive integers and real numbers, respectively. The set of all continuously differentiable polynomial functions is denoted by \( C^1 \). \( \mathcal{P} \) denotes the set of all positive definite and proper polynomial functions in \( C^1 \). Let \( 0_k \in \mathbb{R}^k \) be the vector with all zeros and \( 1_k \in \mathbb{R}^k \) the vector with all ones. Assume that \( y^1, y^2 \in \mathbb{R}^n \). Then, \( y^1 \leq y^2 \) denotes weak componentwise order which implies \( y^1_k \leq y^2_k \), \( k = 1, \ldots, m \). \( y^1 < y^2 \) denotes Pareto order, which implies \( y^1_k < y^2_k \), \( k = 1, \ldots, m \). \( y^1 \nless y^2 \) denotes that \( y^1 \) is not Pareto dominated by \( y^2 \). Assume that \( d_1, d_2 \in \mathbb{Z}^+ \), and \( d_2 \geq d_1 \), then \( \frac{\partial^d_1}{\partial^d_2}(x) \in \mathbb{R}^{dn} \) is the arranged in lexicographic order vector of distinct monic monomials in terms of \( x \in \mathbb{R}^n \) with degree \( \kappa \) where \( \theta := \left( \begin{array}{c} n+d_2 \\ d_2 \end{array} \right) - \left( \begin{array}{c} n+d_1-1 \\ d_1-1 \end{array} \right) \) and \( d_1 \leq \kappa \leq d_2 \). Moreover, the set of all polynomials in \( x \in \mathbb{R}^n \) with degree \( \kappa \) is denoted by \( \mathcal{R}[x]_{d_1,d_2} \).

**2. PROBLEM FORMULATION**

Consider the following continues-time nonlinear system

\[
\dot{x} = f(x) + g(x)u
\]  

where \( x \in \mathbb{R}^n \) and \( u \in \mathbb{R}^m \) are the state and control input of the system, respectively. In this work, we assume that \( f(.) : \mathbb{R}^n \rightarrow \mathbb{R}^n \) and \( g(.) : \mathbb{R}^n \rightarrow \mathbb{R}^{n \times m} \) are polynomial mappings \( f(0) = 0 \).

For simplicity, throughout the paper, we assume the system has only two objectives. The proposed approach, however, can be readily extended to more than two objectives. The two cost or objective functions associated with the system (1) are defined as

\[
J_i(x, u) = \int_{t_i}^{t_f} r_i(x(t), u(x)) \, dt, \quad i = 1, 2,
\]  

where \( r_i(x, u) = Q_i(x) + u^T R_i(x)u \), with \( Q_i(x) \geq 0 \) as the penalty on the states, and \( R_i \in \mathbb{R}^{m \times m} \) as a symmetric positive definite matrix.

**Definition 1.** A control policy \( u = \mu(x) \) is said to be admissible with respect to the cost functions \( J_i(.) \), \( i = 1, 2 \), if it is continuous, \( \mu(0) = 0 \), and it globally stabilizes the dynamics (1) and makes \( J_i(.) \), \( i = 1, 2 \) finite. The set of admissible policies is denoted by \( \Phi \) in this paper.

Define the value function for a control policy \( u \in \Phi \) as

\[
V_i(x(t)) = \int_{t}^{x(\infty)} r_i(x(\tau), u) \, d\tau, \quad i = 1, 2,
\]  

where \( V_i(x(\infty)) = 0 \).

Next, for an associated admissible policy \( u \in \Phi \), define the Hamilton functions corresponding to the value functions (3) as

\[
H_i(x, u, V_i) = Q_i(x) + u^T R_i(x)u + \nabla V_i^T (f(x) + g(x)u),
\]  

for \( i = 1, 2 \), where \( \nabla V_i \) is the gradient of \( V_i \).

**Definition 2.** For the system (1) with multiple objectives given by (2), a control solution \( u^* \) is said to dominate a
control solution $u^2$ in a Pareto sense, if and only if $V_i(u^1) \leq V_i(u^2), \forall i \in \{1, 2\}$ and $V_i(u^1) < V_i(u^2), \exists i \in \{1, 2\}$.

**Problem 1.** Consider the nonlinear system (1). Design an admissible control policy $u(x) \in \Phi$ that minimizes the cost functions (2) in a Pareto sense.

Minimizing each cost function independently while ignoring the other cost functions can be performed using standard optimal control techniques Lewis and Vrabie (2009). However, for dynamic MO optimal control, it is possible to design a controller that optimizes all objective functions simultaneously and independently. Therefore, normally, utopian point, i.e., $J^\text{utopian} = [J^\text{utopian}_1, J^\text{utopian}_2]^T$

where $J^\text{utopian}_i \leq J_i(x(0), u), \forall x \in \mathbb{R}^n, \forall u \in \mathbb{R}^m, \forall i = 1, 2$, is unattainable. However, it is of great importance to find solutions that are as close as possible to a utopian point. Such solutions are called Pareto optimal solutions.

3. **A HAMILTONIAN-DRIVEN SATISFYING MO OPTIMAL CONTROL FRAMEWORK**

In this section, it is shown that the Hamiltonian function corresponding to each objective can serve as a comparison function to compare the performance of admissible policies in a Pareto sense. The following theorem shows that minimizing one objective function while converting the other objective as a constraint resembles the satisficing (good enough) decision making framework for which the constraint bound is an indication of the aspiration level (the level of satisfaction) of the objective 2.

**Theorem 1.** Let $u^j(\cdot), j = 1, 2$ be two different admissible policies, with their value function vectors given as $V^j(x) = [V^j_1(x), V^j_2(x)]^T, j = 1, 2$, being the solution to (4), i.e., $H_i(\cdot)$.

Consider now the following conditioned dynamic optimization problem

\[ \bar{u}^j := \arg \min \ H_i(x, u(\cdot), V^j_i) \]  

s.t. \[ -\delta^j(x) \leq H_2(x, u(\cdot), V^j_2) \leq 0 \]  

with $\delta^j(x) > 0$ as the aspiration for objective 2. Let also $H^j_{\text{min}} := [H^j_1, H^j_2]^T$ where $H^j_1 := H_i(x, \bar{u}^j(x), V^j_1)$ and $H^j_2 := H_2(x, \bar{u}^j(x), V^j_2)$. Then, the following properties hold, $\forall x \in \mathbb{R}^n$.

1) $H^j_{\text{min}} \leq 0, j = 1, 2$.

2) If $-\delta^j(x) \leq H^j_2 \leq 0, j = 1, 2$, and $H^j_1 \leq H^j_2$, then $V^j_2 < V^j_1$ and consequently $V^j_i \neq V^j_1, \forall x \in \mathbb{R}^n$.

3) If $\delta^j(x) < \delta^j(x)$ and $H^j_1 > H^j_2$, then $V^j_1 \neq V^j_1$ and consequently $V^j_i \neq V^j_1$.

**Proof.** The proof has three parts. It follows from (5)-(6) that $-\delta^j(x) \leq H^j_2 = H_2(x, \bar{u}^j(x), V^j_2) \leq 0$ and $H^j_1 = H_i(x, \bar{u}^j(x), V^j_1) \leq H_i(x, u(\cdot), V^j_1) = 0, \forall j = 1, 2$. This proves part 1. We now prove part 2. Let $V^j_2(x) = V^j_2(x) + \Lambda(x)$ for some $\Lambda(x) > 0$. Based on the Hamiltonian (4) for $V^j_1(x)$ and the stationary condition Lewis et al. (2012), one has

\[ H^j_2 = Q_i(x) + \nabla V^j_2(x)f(x) - \frac{1}{2\delta} \nabla V^j_2(x)R_i^{-1}g^T(x)\nabla V^j_1 \]

\[ = H^j_1 + \frac{\delta}{\delta^j} - \frac{1}{2\delta} \nabla \Lambda_i^{-1}g(x)R_i^{-1}g^T(x)\nabla \Lambda \]

After some manipulation, (7) can be rewritten as

\[ \frac{d\Lambda}{dt} = H^j_2 - H^j_1 + \frac{1}{2\delta} \nabla \Lambda_i^{-1}g(x)R_i^{-1}g^T(x)\nabla \Lambda \]

If $H^j_2 - H^j_1 \geq 0$, (8) implies that $d\Lambda/\delta \geq 0$. Based on (3), $\Lambda(x(\infty)) = 0$, so (8) implies that $\Lambda(x) \leq 0, \forall x \in \mathbb{R}^n$. Thus, $H^j_2 \neq H^j_1$ implies that $V^j_2 < V^j_1$ and consequently $V^j_2 \neq V^j_1$.

**Remark 1.** Theorem 1 implies that active constraint correspond to Pareto optimal solutions. Therefore, by tightening or loosening the aspiration level, i.e., $\delta^j$, one can find different Pareto optimal solutions on the Pareto front, each corresponding on different demands on the objective function 2. The desired aspiration level might depend on the circumstance the system is encountering. Using this sense, in the next section, the problem in hand will be formulated as an $\varepsilon$-constraint problem with relaxed HJB equations as constraints. This framework allows to find variety of solutions, each for different circumstances, and as the mission scenario develops, apply the appropriate solution without calculating it from scratch.

4. **MULTI-OBJECTIVE SUBOPTIMAL CONTROL WITH RELAXED HJB EQUATION**

In this section, we formulate Problem 1 as an $\varepsilon$-constraint problem with relaxed HJB equations as constraints. To this end, MO optimal control Problem 1 can be reformulated as the following $\varepsilon$-constraint problem.

**Problem 2.** Consider the nonlinear system (1) associated with the cost functions (2). Design the control policy $u(x)$, to solve the following constrained minimization problem

\[ \min_{V_i} \int_0^T V_i(x)dx \]

s.t. \[ H_i(x, u(\cdot), V_i) \leq 0 \]

\[ \delta \leq H_2(x, u(\cdot), V_i) \leq 0 \]

where $\delta > 0$ is a variable that implicitly indicates the aspiration on optimizing objective $V_i$. Moreover, $\Omega \in \mathbb{R}^n$ is an arbitrary closed compact set containing the origin that describes the region in which the objective function $V_i(x)$ is expected to be minimized the most.

**Remark 2.** Based on (4), (10) implies that the closed-loop system (1) converges to the origin. Moreover, based on Theorem 1, (9) - (11) are equivalent to (5)-(6) which indicates that the cost functions (2) are minimized in a Pareto sense.

**Assumption 1.** Consider the nonlinear system (1). There exist feedback control policy $u(\cdot)$ and functions $V_{0i}(u(\cdot)) \in \mathbb{R}^n$.
and $V_{02}(u(.)) ∈ P$, and $δ$ such that
\[ L_2(V_{02}(.), u(V_{01}(.))) ≤ δ, \forall x ∈ \mathbb{R}^n \]  (13)
where, for any $V_i ∈ C^1$ and $u ∈ Φ$
\[ L_i(V_i, u) = -\nabla V_i^T(x)(f(x) + g(x)u) - r_i(x, u), i = 1, 2 \]
\[ = -H_i(x, u; V_i) \]  (14)

**Theorem 1.** Let $V_{01} ∈ P$ and its corresponding control policy $u_{01} := u(V_{01}(.))$ be the solution to (4). Let Assumption 1 hold for the cost function $V_{01}(u(01)(.)) ∈ P$ and $V_{02}(u(02)(.)) ∈ P$, and control policy $u_{02}$. For a fixed $δ$, the following hold: 1) The constrained optimization Problem 2 has a nonempty feasible set. 2) Let $V_{1}(u_{1}(.)) ∈ P$ and $V_{2}(u_{2}(.)) ∈ P$ be feasible solutions to the relaxed constrained optimization Problem 2. Then, the control policy $u_{1}(.) = -\frac{1}{2}R_1^{-1}g^T(x)\nabla V_1$ is globally stabilizing.

**Proof.** The proof is omitted due to the limited space. □

5. SOS-BASED MULTI-OBJECTIVE CONTROL

In this section, a novel iterative method is developed to find the solution of Problem 2 and accordingly Problems 1 based on the SOS-based methods Ahmad (2018). To do so, the following definition is given.

**Definition 3.** A polynomial $p(x)$ is an SOS polynomial, i.e., $p(x) ∈ P_{SOS}$ where $P_{SOS}$ is a set of SOS polynomial, if $p(x) = \sum_{i=1}^m p_i(x)$ where $p_i(x) ∈ P, i = 1, ..., m$.

Let $V_i(x) = \sum_{j=1} m_{ij} x_j(x) = C_i^T \overline{m}_i(x)^{2deg(x)}, i = 1, 2$ where $m_{ij}(x), i = 1, 2$ are predefined monomials in $x$ and $c_{ij}, i = 1, 2$ are coefficients to be determined. Denote $V_i^k(x) := C_i^T \overline{m}_i^{(2,2d)}(x), i = 1, 2$.

**Assumption 2.** For system (1), there exist polynomial functions $V_{01}(u_{1}(.))$ and $V_{02}(u_{2}(.))$ and control policy $u_{1}(.)$ such that $V_{01}(u_{1}(.)) ∈ R[x]_{2d} ⊆ P_{SOS}$, $L_i(V_{01}(.) , u(V_{01}(.))) ∈ P_{SOS}$, and $δ' - L_2(V_{02}(.), u(V_{01}(.))) ∈ P_{SOS}, i = 1, 2$ where $δ' > 0$.

Motivated by the work in Jiang and Jiang (2015) Algorithm 1 is given to find the solution of Problem 2.

**Theorem 2.** Assume that Assumptions 1-2 hold. Then, for a fixed aspiration level $δ'$ , the following properties hold.
1) The SOS program (16)-(20) has at least one feasible solution;
2) The control policy $u_{k+1}(x)$ is globally asymptotically stabilizing the system (1) at the origin;
3) $0 ≤ V_{1k+1} ≤ V_k^1, \forall k$, where $V_k^1 ∈ P_{SOS}$;
4) The sequence $\{V_k^1\} ∈ P_{SOS}$ is convergent, i.e., $V_k^{δ'} = \lim_{k→∞} V_k^1 ≥ V^*_1$.

**Proof.** The proof is omitted due to the limited space. □

6. DATA-DRIVEN REINFORCEMENT LEARNING IMPLEMENTATION

In this section, a data-driven learning algorithm is developed to implement Algorithm 2 without having the full knowledge of the system dynamics.

**Algorithm 1:** Relaxed MO SOS-program.

1: procedure
2: Start with $(V^0_1(., V^0_2(., u(0))))$ that satisfy Assumption 2 and set $r = 1$.
3: For $k = 1, 2, ..., \text{if there is a feasible solution then solve the following SOS program:}$
\[ \min_{c_1, c_2} \int_{\Omega} V_i(.)dx \]  (16)
\[ s.t. \quad L_i(u(V_i, V_{1k} - L_2(u(V_i, V_{2k}(u(V_i)))) ∈ P_{SOS}, \] (17)
\[ V_{1k+1} - L_2(u(V_{1k}, V_{2k}((V_{1k}))) ∈ P_{SOS}, \] (18)
\[ V_i ∈ P_{SOS}, i = 1, 2, \] (19)
where $V_i(x) := C_i^T \overline{m}_{i}(2d, 2d)(x), V_{1k}(x) := C_i^T \overline{m}_{i}(2d, 2d)(x), i = 1, 2, u(V_i) = K_i \overline{m}_i^{(d, d)}, u(\delta)(V_i) = K_i \overline{m}_i^{(d, d)}$ and $\delta_i$ is a predefined aspiration level.
4: If convergence is achieved, or if there is no more feasible solution $u^* = u(V_i), U^* = U^* ∪ \{u^*_i\} where U$ is the set of efficient control policies and go to Step 5 else go back to Step 2 with $k = k + 1$.
5: End procedure.

Now, consider the system (1), after adding an exploratory probing noise, one has
\[ \dot{x} = f + g(u^{k+1} + e) \]  (21)
where $u^{k+1}$ is a control policy at iteration $k + 1$ and $e$ is an added bounded exploration probing noise.

In the SOS-based Optimization Algorithm 1, under Assumption 2, one has $∀k, r$, $L_i(u_k, V_i^k(x, u_k)) ∈ R[x]_{2d, 2d}, i = 1, 2, δ' - L_2(u_k, V_2^k(x, u_k)) ∈ R_{2d, 2d}$, where $δ' ∈ R^+$, if the integer $d'$ satisfies
\[ d' ≥ \frac{1}{2} \max\{deg(f(.)), 2d - 1, 2\deg(g(.)) \] (22)
\[ + 2(2d - 1), \deg(Q_1(.)), \deg(Q_2(.))\} \] where $\deg(.)$ represents the degree of the polynomial which is the highest degree of any of the terms. Also, $u^{k+1}$ obtained from the proposed SOS-based Optimization Algorithm 1 satisfies $u_k^{k+1} ∈ R[x]_{1, d'}, ∀k, r$.

Hence, there exists a constant matrix $K_k^{k+1} ∈ R^{m_{x}×n_{x}}, \text{with } n_{x} = \left(\frac{n + d'}{2d'} - 1\right)$, such that $u_k^{k+1} = K_k^{k+1} m_1^{(1, d')}$.

Also, suppose there exist constant vectors $C_1 ∈ R^{n_{x}}$ and $C_2 ∈ R^{2d_{x}}$, with $n_{2d} = \left(\frac{n + 2d}{2d} - n - 1\right)$, such that $V_1(x) := C_1^T m_1^{(2d, 2d)}(x)$ and $V_2(x) := C_2^T m_2^{(2d, 2d)}(x)$. It follows then from (21) that
\[ V_1 = -r_1(x, u^{k+1}) - L_1(u^{k+1}, V_1(x, u^{k+1})) + (R_1 g^T V_1^T R_1 e) \] (23)
\[ V_2 = -r_2(x, u^{k+1}) - L_2(u^{k+1}, V_2(x, u^{k+1})) + \nabla V_2^T V_1^T (R_1 g^T V_1^T) R_1 e \] (24)
Notice that the terms $L_1(u^{k+1}, V_1(x, u^{k+1})), L_2(u^{k+1}, V_2(x, u^{k+1})), R_1 g^T V_1$, and $\nabla V_2^T V_1^T (R_1 g^T V_1^T) R_1 e$ depend on the dynamic of the system. Also, note that

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constant vectors and matrix $l_{C_1} \in \mathbb{R}^{n_2 \times d}$ and $l_{C_2} \in \mathbb{R}^{n_2 \times d}$, and $K_{C_1} \in \mathbb{R}^{m \times n_2 \times d}$, with $\bar{d} = \left(\binom{n + 2d}{2d} - 2d\right)$ - $2d - 1$ for the tuple $(V_1, V_2, u^{k+1})$ can be chosen such that:

$$L_i(u^{k+1}, V_i(x, u^{k+1})) = l_{C_i}^T \bar{m}_i^{(2, d)}(x), \quad i = 1, 2, \quad (25)$$

$$-\frac{1}{2} R_i^{-1} g_i^T \nabla V_i = K_{C_i} \bar{m}_i^{(1,d)} \quad (26)$$

Therefore, calculating $L_i(u^{k+1}, V_i(x, u^{k+1}))$, $i = 1, 2$ and $R_i^{-1} g_i^T \nabla V_i$ amounts to find $l_{C_1}$, $l_{C_2}$, and $K_{C_1}$.

Substituting (25) and (26) in (23)-(24), we have

$$\dot{V}_1 = -r_1(x, u^{k+1}) - l_{C_1}^T \bar{m}_1^{(2, d)}(x) - 2(\bar{m}_1^{(1,d)})^T K_{C_1} R_1 e \quad (27)$$

$$\dot{V}_2 = -r_2(x, u^{k+1}) - l_{C_2}^T \bar{m}_2^{(2, d)}(x) - 2(\bar{m}_2^{(2, d)}(x)) - (\bar{m}_1^{(1,d)})^T K_{C_1} R_1 e \quad (28)$$

Integrating both sides of (27)-(28) on the interval $[t, t + \delta t]$ yields the following off-policy integral RL Bellman equations:

$$C_1^T \bar{m}_1^{(2, d)}(x(t)) - \bar{m}_1^{(2, d)}(x(t + \delta t)) = \int_t^{t+\delta t} (r_1(x, u^{k+1}) + l_{C_1}^T (\bar{m}_1^{(1,d)})^T K_{C_1} R_1 e) dt \quad (29)$$

$$C_2^T \bar{m}_2^{(2, d)}(x(t)) - \bar{m}_2^{(2, d)}(x(t + \delta t)) = \int_t^{t+\delta t} (r_2(x, u^{k+1}) + l_{C_2}^T (\bar{m}_2^{(2, d)}(x)) - (\bar{m}_1^{(1,d)})^T K_{C_1} R_1 e) dt \quad (30)$$

It follows from (29)-(30) that $l_{C_1}$, $l_{C_2}$, and $K_{C_1}$ can be found by using only the information of the system trajectories measured during a time interval, without requiring any system dynamic information. To this end, we define the following matrices:

$$\sigma_1^k = \left[\begin{array}{c} \bar{m}_1^{(2, d)}(x) \\ \bar{m}_1^{(1,d)} \\ \end{array}\right] + e \cdot R_1^T$$

$$\sigma_2^k = \left[\begin{array}{c} \bar{m}_2^{(2, d)}(x) \\ \bar{m}_2^{(2, d)}(x) \\ \bar{m}_1^{(1,d)} \\ \end{array}\right] \times \left[\begin{array}{c} (\bar{m}_1^{(1,d)})^T \\ (\bar{m}_1^{(1,d)})^T \\ (\bar{m}_1^{(1,d)})^T \times e \cdot R_1^T \\ \end{array}\right]$$

$$\phi_1^{k+1} = \int_{t_1}^{t_{k+1}} \sigma_1^k d\tau \ldots \int_{t_{k+1}}^{t_{k+1+k+1}} \sigma_1^k d\tau$$

$$\phi_2^{k+1} = \int_{t_1}^{t_{k+1}} \sigma_2^k d\tau \ldots \int_{t_{k+1}}^{t_{k+1+k+1}} \sigma_2^k d\tau$$

Now, assume that $q_1^{k+1}, q_2^{k+1} \geq q_0^{k+1}, \forall k$. It follows from (36)-(37) that the values of $l_{C_1}, l_{C_2}, K_{C_1}$ are determined as follows:

$$l_{C_1} \in \mathbb{R}^{n_2 \times d}$$

$$l_{C_2} \in \mathbb{R}^{n_2 \times d}$$

$$K_{C_1} \in \mathbb{R}^{m \times n_2 \times d}$$

So, an iterative SOS-based data-driven learning algorithm is proposed in Algorithm 2 for online implementation of Algorithm 1.

**Algorithm 2: Data-driven relaxed MO SOS-based algorithm.**

1: procedure
2: Find the tuple $(V_1^0, V_2^0, u^0)$ such that Assumption 2 be satisfied. Choose $C_1^0$ and $C_2^0$ such that $V_1^0(x) := (C_1^0)^T \bar{m}_1^{(2, d)}(x)$ and $V_2^0(x) := (C_2^0)^T \bar{m}_2^{(2, d)}(x)$.

3: Employ $u = u^0 + e$ as the input to the system (1), where $e$ is the probing noise and calculate and construct $\Xi_1, \Xi_2, \theta_1$, and $\theta_2$ as (31)-(35), till $\phi_1, \phi_2$ be of full column rank.

4: Solve the following SOS program to find an optimal solution $(C_1^k, C_2^k, K_{C_1}^k)$:

$$\min_{C_1^k, C_2^k} \left(\int_{t_1}^{t_{k+1}} (\bar{m}_1^{(2, d)}(x)dx)^T C_1 \right) \quad (38)$$

s.t. $\phi_1^{k+1} \left[ l_{C_1} \in \mathbb{R}^{n_2 \times d} \right] = \Xi_1^{k+1} + \theta_1^{k+1} C_1 \quad (39)$

$$\phi_2^{k+1} \left[ l_{C_2} \in \mathbb{R}^{n_2 \times d} \right] = \Xi_2^{k+1} + \theta_2^{k+1} C_2 \quad (40)$$

$$l_{C_1} \in \mathbb{R}^{n_2 \times d}$$

$$l_{C_2} \in \mathbb{R}^{n_2 \times d}$$

$$K_{C_1} \in \mathbb{R}^{m \times n_2 \times d}$$

5: Update the value functions and control policy as follows:

$$V_1^k(x) := C_1^k \bar{m}_1^{(2, d)}(x), i = 1, 2 \quad (41)$$

$$u^{k+1}(x) = K_{C_1}^{k+1} \bar{m}_1^{(1,d)}(x) \quad (42)$$

6: If $\|C_1^k - C_1^{k-1}\| \leq \gamma$, $\gamma$ which is a predefined threshold, go back to Step 2 with $k = k + 1$ else $u^* = u^{k+1}(x)$ and go to Step 7.

7: end procedure

Now, assume that $q_1^{k+1}, q_2^{k+1} \geq q_0^{k+1}, \forall k$. It follows from (36)-(37) that the values of $l_{C_1}, l_{C_2}, K_{C_1}$ are determined as follows:

$$l_{C_1} \in \mathbb{R}^{n_2 \times d}$$

$$l_{C_2} \in \mathbb{R}^{n_2 \times d}$$

$$K_{C_1} \in \mathbb{R}^{m \times n_2 \times d}$$

So, an iterative SOS-based data-driven learning algorithm is proposed in Algorithm 2 for online implementation of Algorithm 1.

**Theorem 3.** Assume that Assumptions 1-3 hold. Then, for a fixed $\delta^*$, the following properties hold. 1) There exists at least one feasible solution for the SOS program (38)-(43) and (44)-(45); 2) The control policy $u^{k+1}(x)$ is globally asymptotically stabilizing the system (1) at the origin; 3) $0 \leq V_1^k \leq V_1^k, \forall k$, where $V_1^k$ is given in (44); 4) The sequence $\{V_1^k\}$ is convergent, i.e., $V_1^\infty = \lim_{k \to \infty} V_1^k \geq V_1^*$, where $V_1^*$ is given in (44).

**Proof.** Provided that $\{C_1^k, C_2^k\}$ is a feasible solution to the relaxed MO SOS-program (16)-(20), one can find the
the knowledge of the system dynamic. To obviate the requirement of complete knowledge of the system dynamics, an online data-driven reinforcement learning method was proposed for online implementation of the proposed SOS-based algorithm. Finally, a simulation example was provided to show the effectiveness of the proposed algorithm.

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