

SELECTED PURSUIT AND EVASION DIFFERENTIAL GAME PROBLEMS IN HILBERT SPACE

ABBAS BADAKAYA JA'AFARU

FS 2012 92

SELECTED PURSUIT AND EVASION DIFFERENTIAL GAME PROBLEMS IN HILBERT SPACE



By

ABBAS BADAKAYA JA'AFARU

Thesis Submitted to the School of Graduate Studies, Universiti Putra Malaysia, in Fulfilment of the Requirements for the Degree of Doctor of Philosopy

May 2012

DEDICATIONS

To my mother and father,

as well as to my wife and children. My dedication is with most extreme love and sincere gratitude.

C

Abstract of thesis presented to the Senate of Universiti Putra Malaysia in fulfilment of the requirement for the degree of Doctor of Philosophy

SELECTED PURSUIT AND EVASION DIFFERENTIAL GAME PROBLEMS IN HILBERT SPACE

By

ABBAS BADAKAYA JA'AFARU

May 2012

Chair: Associate Professor Gafurjan I. Ibragimov, PhD Faculty: Science

This thesis deals with the solution of some pursuit and evasion differential game problems described by some models in Hilbert space. The models arise from the solution of pursuit and evasion game problems described by some partial diffrential equations. Three different type of models are considered, where for each model, we solve pursuit and evasion problem with some forms of constraints on controls of the players.

The first model is the infinite system of first order differential equations

$$\dot{z}_k(t) + \lambda_k z(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ k = 1, 2, \dots,$$

where $z_k, u_k, v_k, z_{k0} \in \mathbb{R}^1, z_0 = (z_{10}, z_{20}, \dots) \in l_{r+1}^2, u = (u_1, u_2, \dots)$ is the control parameter of the pursuer, $v = (v_1, v_2, \dots)$ is that of the evader and $\lambda_1, \lambda_2, \dots$ is a bounded sequence of negative numbers. For this model, we present solution of optimal pursuit problem, where the controls of the players are subjected to integral

constraints.

Secondly, we consider

$$\dot{z}_k(t) + \lambda_k(t) z_k(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ k = 1, 2, \dots$$

where $z_0 = (z_{10}, z_{20}, ...) \in l_2$, $\lambda_k(t)$, k = 1, 2, ..., are bounded, non-negative continuous functions such that $\lambda_k(0) = 0$, k = 1, 2, ..., on the interval [0, T] and all other parameters are defined as in the first model. In this case, we solve pursuit and evasion problems with integral, geometric, and mix constraints on control functions of the players.

The third model is given by

$$\ddot{z}_k(t) + \lambda_k z(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ \dot{z}_k(0) = z_{k1}, \ k = 1, 2, \dots$$

where $z_k, u_k, v_k \in \mathbb{R}^1$, $k = 1, 2, ..., z_0 = (z_{10}, z_{20}, ...) \in l_{r+1}^2$, $z_1 = (z_{11}, z_{21}, ...) \in l_r^2$, $u = (u_1, u_2, ...)$ is the control parameter of the pursuer and $v = (v_1, v_2, ...)$ is the control parameter of the evader. Conditions for the solvability of pursuit and evasion problems described by this model are obtained.

C

Furthermore, we also study control problems related to each of the three models. In the case of first and third models, necessary and sufficient conditions for which the state of the systems can be transferred to the origin are presented. Sufficient conditions are given for the control problem described by the second model for the cases of geometric and integral constraints on the control functions. Abstrak tesis yang dikemukakan kepada Senat Universiti Putra Malaysia sebagai memenuhi keperluan untuk ijazah Doktor Falsafah

MASALAH-MASALAH PERMAINAN PEMBEZAAN MENGENAI MANGSA DAN PEMANGSA YANG TERPILIH DARI RUANG HILBERT

Oleh

ABBAS BADAKAYA JA'AFARU

May 2012

Pengerusi: Profesor Madya Gafurjan I. Ibragimov, PhD

Fakulti: Sains

Tesis ini berkenaan dengan penyelesaian permainan pembezaan mengenai mangsa dan pemangsa yang diperihalkan dari model ruang Hilbert. Model ini diperolehi dari penyelesaian masalah permainan mangsa dan pemangsa dari persamaan pembezaan separa dengan menggunakan kaedah penguraian. Tiga jenis model yang berbeza dipertimbangkan. Untuk setiap model, kami selesaikan masalah mangsa dan pemangsa dengan beberapa bentuk kekangan pada kawalan para pemain.

Model yang pertama adalah sistem tidak terhingga bagi persamaan pembezaan peringkat pertama

$$\dot{z}_k(t) + \lambda_k z(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ k = 1, 2, \dots,$$

di mana $z_k, u_k, v_k, z_{k0} \in \mathbb{R}^1, z_0 = (z_{10}, z_{20}, \dots) \in l_{r+1}^2, u = (u_1, u_2, \dots)$ adalah kawalan paramater kepada pemangsa, $v = (v_1, v_2, \dots)$ adalah kawalan paramater kepada mangsa, and $\lambda_1, \lambda_2, \dots$ adalah satu urutan batasan nombor negatif. Un-

tuk model ini, kami mempersembahkan penyelesaian kepada masalah pengejaran yang optimum, di mana kawalan kepada para pemain tertakluk kepada kekangan kamiran.

Keduanya, kami mempertimbangkan

$$\dot{z}_k(t) + \lambda_k(t) z_k(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ k = 1, 2, \dots$$

di mana $z_0 = (z_{10}, z_{20}, ...) \in l_2, \lambda_k(t), k = 1, 2, ...,$ adalah terbatas, fungsi selanjar bukan-negatif sedemikian hingga $\lambda_k(0) = 0, k = 1, 2, ...,$ di atas selang [0, T] dan semua parameter yang lain ditafsirkan sebagai model yang pertama. Dalam kes ini, kami selesaikan masalah mangsa dan pemangsa dengan kamiran, geometrik dan kekangan campuran pada fungsi kawalan pemain. Model ketiga diberikan sebagai

$$\ddot{z}_k(t) + \lambda_k z(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ \dot{z}_k(0) = z_{k1}, \ k = 1, 2, \dots$$

yang mana $z_k, u_k, v_k \in \mathbb{R}^1, \ k = 1, 2, \ldots, \ z_0 = (z_{10}, \ z_{20}, \ldots) \in l_{r+1}^2, \ z_1 = (z_{11}, \ z_{21}, \ldots) \in l_r^2, \ u = (u_1, u_2, \ldots)$ adalah kawalan parameter pemangsa, $v = (v_1, v_2, \ldots)$ adalah kawalan parameter mangsa. keadaan keboleh-selesaian masalah mangsa dan pemangsa yang diterangkan oleh model ini diperoleh.

Dengan demikian, kami mengkaji masalah kawalan yang berkaitan dengan ketigatiga model tersebut. Dalam kes model-model yang pertama dan ketiga, syarat perlu dan cukup bagi keadaan sistem tersebut boleh di pindahkan kepada yang asal ditunjukkan. Syarat cukupa dijelaskan untuk masalah kawalan yang digambarkan oleh model yang kedua untuk kedua-dua kes kekangan iaitu geometrik dan kamiran terhadap fungsi kawalan.

ACKNOWLEDGEMENTS

All praise is to Allah, The Beneficent, The Merciful and The Lord of the Universe who granted to me life, health and ability to pursue this program to the successful completion. May Allah's Mercy and Peace be upon our nobel prophet Sayyadina Muhammad, his family and Companions.

I remained grateful to Alhaji Ja'afaru Badakaya and Hajiya Mariya (my parents) for their parental support and continous prayer. Many thanks to my wife Sahalatu Ahmad and my children Baffa and Kibdiyya for their tolerance and sacrifice especially during the difficult times.

I would like to express my deepest gratitude to the chairman of my supervisory committee, Associate Prof. Dr. Gafurjan Ibragimov for his guidance, encouragement, support and fortitude throughout the period of my studies. I acknowledge his ability for making himself available to me in his quite tight schedule during the candidature. I learned alot of mathematics from him. I am also thankful to the members of my supervisory committee Associate Prof. Dr. Zanariah Binti Abdul Majid and Associate Prof. Dr. Zarina Bibi Ibrahim for their understanding and valuable contributions.

 \bigcirc

Special thanks to my employers Bayero University, Kano for their financial support through Educational Trust Fund (ETF) grant and other means. I also appreciate the financial support from Jigawa State Government through HRH. emir of Kazaure Alhaji Najib Hussaini Adamu.

Last but not the least, I would like to thank my teachers, brothers, sisters, friends,

colleagues, well wishers and all other individuals that contributed directly or indirectly to the successful completion of my PhD study. Forgive me for not mentioning your names here. Certainly, you remained in my memory forever.



I certify that a Thesis Examination Committee has met on (insert the date of viva voce) to conduct the final examination of Abbas Badakaya Ja'afaru on his thesis entitled "Selected Pursuit and Evasion Differential Game Problems in Hilbert Space" in accordance with the Universities and University Colleges Act 1971 and the Constitution of the Universiti Putra Malaysia [P.U.(A) 106] 15 March 1998. The Committee recommends that the student be awarded the Doctor of philosophy.

Members of the Thesis Examination Committee were as follows:

Norihan bt Md Arifin, PhD Title Associate Professor

Faculty of Science Universiti Putra Malaysia (Chairperson)

Leong Wah June, PhD

Title Associate Professor Faculty of Science Universiti Putra Malaysia (Internal Examiner)

Eshkuvatov Zainidin, Ph.D.

Title Associate Professor Faculty of Science Universiti Putra Malaysia (Internal Examiner)

Kuchkarrov Atamurat, Ph.D.

Title Associate Professor Institute of Mathematics and Information Technologies Uzbekistan (External Examiner)

BUJANG KIM HUAT, PhD

Professor and Deputy Dean School of Graduate Studies Universiti Putra Malaysia

Date:

This thesis was submitted to the Senate of Universiti Putra Malaysia and has been accepted as fulfilment of the requirement for the degree of **Doctor of Philosophy**. The members of the Supervisory Committee were as follows:

Ibragimov Gafurjan, PhD

Associate Professor Faculty of Science Universiti Putra Malaysia (Chairman)

Zanariah Binti Abdul Majid, PhD

Associate Professor Faculty of Science Universiti Putra Malaysia (Member)

Zarina Bibi Ibrahim, PhD

Associate Prof. Faculty of Science Universiti Putra Malaysia (Member)

BUJANG KIM HUAT, PhD

Professor and Dean School of Graduate Studies Universiti Putra Malaysia

Date:

DECLARATION

I declare that the thesis is my original work except for quotations and citations which have been duly acknowledged. I also declare that it has not been previously, and is not concurrently, submitted for any other degree at Universiti Putra Malaysia or at any other institution.



TABLE OF CONTENTS

		\mathbf{Page}		
DEDICATIONS	i			
ABSTRACT	ii			
ABSTRAK	iv			
ACKNOWLEDGEM	vi			
APPROVAL	viii			
DECLARATION	х			
LIST OF ABBREVIA	xiii			
CHAPTER		1		
1 INTRODUCTION		1		
1.1 Introduction		1		
1.2 Preliminaries		3		
1.2.1 Hilbert s	space	3		
1.2.2 Importa	nt Inequalities	5		
1.2.3 Measura	ble functions	6		
1.3 Objectives of th 1.4 Organization of	the Thesis	1		
1.4 Organization of		0		
2 LITERATURE RE	2 LITERATURE REVIEW 10			
2.1 Historical Backs	ground	10		
2.2 Related works	5. ound	14		
3 EXISTENCE AND UNIQUENESS OF SOLUTIONS TO THE				
GAME MODELS		20		
3.1 Solutions of the	game models	20		
3.1.1 Solution	of first-order linear equation	$\frac{20}{20}$		
3.1.2 Solution	of Second order equation	20		
3.2 Existence-Uniqu	leness Theorems:	21		
3.2.1 Solution	of IS of FODE in $C(0,T; l_r^2)$	22		
3.2.2 Solution	of IS of FODE in $C(0, T; l_2)$	27		
3.2.3 Solution	of is of SODE in $C(0, I; l_{r+1}^2)$	პპ		

4	OPTIMAL PURSUIT PROBLEM DESCRIBED BY INFINITE	
	SYSTEM OF FIRST-ORDER DIFFERENTIAL EQUATIONS	45

	4.1	Introduction	45
	4.2	Statement of the problem	46
	4.3	Preliminary Results	49
	4.4	Control Problem	52
	4.5	Optimal Pursuit Differential Game	57
	4.6	Conclusion	66
5	PUI	RSUIT AND EVASION PROBLEMS DESCRIBED BY IN-	
	FIN	ITE SYSTEM OF FIRST-ORDER DIFFERENTIAL EQUA-	
	TIO	NS WITH FUNCTIONS COEFFICIENTS	67
	5.1	Statement of the problem	68
	5.2	Control Problems	71
	5.3	Differential Game Problem	75
		5.3.1 Pursuit Differential Game	75
		5.3.2 Evasion Differential Game	82
	5.4	Conclusion	86
6	\mathbf{PUI}	RSUIT AND EVASION PROBLEM DESCRIBED BY INFI-	
	NIT	E SYSTEM OF SECOND-ORDER DIFFERENTIAL EQUA-	
	TIO	NS, THE CASE OF NEGATIVE COEFFICIENTS	87
	6.1	Statement of the problem	88
	6.2	Control Problem	91
	6.3	Pursuit Differential Game	99
	6.4	Evasion Differential Game	102
	6.5	Conclusion	104
7	GEI	NERAL CONCLUSION AND SUGGESTIONS FOR FUR-	
	TH	ER RESEARCH	106
	71	Conserved Conservation	106
	1.1 7.0	General Conclusion	100
	1.2	Suggestions for Further Research	107
RI	EFEF	RENCES/BIBLIOGRAPHY	109
RI	[OD4	ATA OF STUDENT	113
TT	ST (OF PUBLICATIONS	116
11	DI C	TI UDBIOATIONS	110

LIST OF ABBREVIATIONS

In this part, we define some abbreviations involved in the thesis.

$a \in S$	a is an element of the set S
$a \notin S$	a is not an element of the set S
R	Set of Reals Numbers
\mathbb{R}^n	n-dimentional real Euclidean space,
C	Set of Complex Numbers
IS	Infinite System
FODE	First-Order Differential Equations
SODE	Second-Order Differential Equations
l_r^2	$\left\{\alpha = (\alpha_1, \alpha_2, \dots) : \sum_{k=1}^{\infty} \lambda_k ^r \alpha_k^2 < \infty\right\}$
(Hilbert space)	
$L_2(0, T)$	The set of square integrable functions on $[0, T]$
$L_2(0, T, l_r^2)$	$\left\{w(t) = (w_1(t), w_2(t), \dots) : \sum_{k=1}^{\infty} \lambda_k ^r \int_0^T w_k^2(t) dt < \infty\right\}$
	and $w_k(\cdot) \in L_2(0, T)$
C[a,b]	Space of continous functions on $[a, b]$
$C(0,T,l_r^2)$	Space of continuous functions in the norm of l_r^2
	with values in l_r^2 .
ODEs	Ordinary Differential Equations
PDEs	Partial Differential Equations

max{S}The maximum of the set
$$S \subset \mathbb{R}$$
;
the largest element in S min{S}The minimum of the set $S \subset \mathbb{R}$;
the smallest element in S ∂S Boundary of the set S \rightarrow Converges (approaches) to; into $[a, b]$
 (a, b) $\{x = (1 - t)a + tb : 0 \le t \le 1\}$
 $\{x = (1 - t)a + tb : 0 \le t < 1\}$
 $\{x = (1 - t)a + tb : 0 < t < 1\}$ z, \ddot{z} First and second derivatives of z z_t, z_{tt} First and second partial derivatives of z $z(\cdot)$ Function $z(t), 0 \le t \le T$
 $||f||_p = (\int_R |f|^p dx)^{1/p}$ $L^p(\mathbb{R})$ Completion of the space of continues functions
with bounded support in p-norms.

CHAPTER 1

INTRODUCTION

This chapter contains an introduction which presents an overview about differential games problem. It also includes some basic definitions and standard results used in this thesis. Objectives of the thesis are also stated in this chapter.

1.1 Introduction

Differential game constitutes a group of important mathematical problems related to game theory and optimal control theory. It is a game that consists of two players, a pursuer and an evader, with conflicting goals. The goal of the pursuer is to capture the evader in some sense, while that of the evader is to prevent this capture. For example, capture could be minimizing the distance as much as possible between the two players. The game consists of a model describing the behavior of the players which is determined by the player's input through their respective control functions contained in the model. The model is usually a system of differential equations and each player attempts to control the state of the system so as to achieve his goal.

Differential game relates to optimal control theory in the sense that optimal control problems consists of a single control function in the model and a single criterion to be optimized. Differential game theory generalizes this to two controls and two criteria, one for each player. Therefore, optimal control problem are regarded as differential game involving only one player. Technically, control problem can be extended to a differential game problem by introducing control function of the second player to the game model. In both optimal control and differential game problems, the control functions are normally subjected to constraints to reflect a natural phenomenon. Usually, a constraints could either be geometric or integral. If player's control parameter belongs to a subset of \mathbb{R}^n , then it is said to be subjected to a geometric constraint. A constraint is referred to as integral if the resources of the player are bounded.

Differential game problem that requires finding conditions for which the pursuer can catch the evader is called pursuit problem. In the other hand, evasion problem requires finding conditions for which the evader can escape catch from the pursuer. Pursuit and evasion differential game is played in an environment(space) where the solution of the system of the differential equations(game model) exists.

Numerous applications of differential games signify it's importance. It has been applied to solve practical problems related to military operations, economics and engineering among others. For example, it has been employed for missile guidance system and military strategy. It has successfully been used to solve problems related market, financial and economy strategies. Most recent, addition of stochasticity to differential games helps in its application to the study of capitalism eg. Leong and Huang (2010). Other applications includes searching building for Intruders, traffic control and surgical operations to mention but a few.

C

In this thesis, we study some pursuit and evasion differential game problems described by three different models in Hilbert space. In each case, we first study control problem and then extend it to pursuit and evasion problems. Existenceuniqueness of solution to each of the three models in the Hilbert space is also discussed. Generally, we use analytical techniques as method of solution to the problems.

1.2 Preliminaries

In this section, we present basic definitions; examples and some standard results which will be used in the subsequent chapters.

1.2.1 Hilbert space

Definition 1.1 : Let X be a complex linear space. An inner-product on X is a function $\langle \cdot, \cdot \rangle : X \times X \to \mathbb{C}$ which satisfies the following axioms: i. $\langle y, x \rangle = \overline{\langle x, y \rangle}$, the complex conjugate of $\langle y, x \rangle$. ii. $\langle x + y, z \rangle = \langle x, z \rangle + \langle y, z \rangle$. iii. $\langle \alpha x, y \rangle = \alpha \langle x, y \rangle$. iv. $\langle x, x \rangle \ge 0$ and $\langle x, x \rangle = 0 \Leftrightarrow x = 0$. where $x, y \in X$ and α is a complex number.

An inner-product space is a linear space with an inner-product on it and is denoted as $(X, \langle \cdot, \cdot \rangle)$. (Chandrasekhara, 2002)

Example 1.1 Euclidean space \mathbb{R}^n with the dot product

$$\langle (x_1,\ldots,x_n), (y_1,\ldots,y_n) \rangle = \sum_{k=1}^n x_k y_k,$$

is an inner product space.

(Pedersen, 2000)

Definition 1.2 : A sequence $\{x_n\}$ in Hilbert space $(X, \langle \cdot, \cdot \rangle)$ is called Cauchy sequence if for every positive real number $\varepsilon > 0$, there is a positive integer $N(\varepsilon) > 0$ such that $||x_m - x_n|| < \varepsilon$ for all natural numbers $m, n > N(\varepsilon)$.

(Thomson et al., 2001)

Definition 1.3 : A complete inner-product space is called a Hilbert space. In other words, a Hilbert space is an inner-product space in which every Cauchy sequence in the space converges to a point in the space.

(Ponnusamy, 2002)

Example 1.2 : \mathbb{C}^n is a Hilbert space with inner-product

$$\langle x, y \rangle = \sum_{k=1}^{n} x_k \bar{y}_k$$

where $x = (x_1, x_2, ..., x_n)$ and $y = (y_1, y_2, ..., x_n)$. are in \mathbb{C}^n

Example 1.3 : Let E be a measurable subset of \mathbb{R} . Then the space of all square integrable functions denoted by $L_2(E)$ with inner product define by

$$\langle f,g\rangle = \int_E f\bar{g}d\mu,$$

is Hilbert space.

Definition 1.4 : Let X be a linear space. A norm on X is a real-valued function $|| \cdot ||$ on X satisfying the following axioms: a. $||x|| > 0 \ \forall x \in X$.

b. $||x|| = 0 \iff x = 0$, the zero element in X.

 $c. \ ||x+y|| \leq ||x|| + ||y|| \ \forall x, y \in X. \ (triangular \ or \ subadditivity)$

d. $||\alpha x|| = |\alpha|||x|| \ \forall x \in X$ and for all scalars α . (absolute homogeneity)

A linear space X with a norm $|| \cdot ||$ on it is called a *normed space* (or a *normed linear space*). It is denoted by $(X, || \cdot ||)$). The *norm* is also referred to as the length of the vector x. (Chandrasekhara, 2002)

Definition 1.5: The sequence space l^p $(1 \le p \le \infty)$ for which norm for the sequence $\{z_n\} \in l^p$ defined by

$$||z||_p = \begin{cases} \left(\sum_{n=1}^{\infty} |z_n|^p\right)^{1/p} < \infty, & \text{if } 1 \le p < \infty, \\ \sup_{1 \le n < \infty} |z_n| < \infty, & \text{if } p = \infty, \end{cases}$$

is normed space.

The norm defined for $1 \le p < \infty$ is called l^p norm (or simply p - norm) and for $p = \infty$ is called l^{∞} norm or simply supnorm (Ponnusamy, 2002).

Theorem 1.1 : Every inner-product space is a normed linear space with norm defined by $||x|| = \sqrt{\langle x, x \rangle}$.

For the proof of this theorem, see (Chandrasekhara, 2002).

1.2.2 Important Inequalities

Theorem 1.2 :(Cauchy-Schwarz Inequality) Let $(X, \langle \cdot, \cdot \rangle)$ be an inner-product space. Cauchy-Schwarz inequality states that

$$|\langle x, y \rangle|^2 \le \langle x, x \rangle \cdot \langle y, y \rangle$$

for all vectors $x, y \in X$.

(Chandrasekhara, 2002)

Example 1.4 : In Euclidean space \mathbb{R}^n with the standard inner product, the Cauchy-Schwarz inequality is

$$\left(\sum_{k=1}^{n} x_k y_k\right)^2 \le \left(\sum_{k=1}^{n} x_k^2\right) \left(\sum_{k=1}^{n} y_k^2\right).$$

Example 1.5 : For the inner product space of square-integrable complex-valued functions, Cauchy-Schwarz inequality is

$$\left| \int f(x)\overline{g(x)}dx \right|^2 \le \int |f(x)|^2 dx \int |g(x)|^2 dx$$

where $\overline{g(x)}$ is the conjugate of g(x)

(Ponnusamy, 2002)

Theorem 1.3 : (Minkowski inequality) Suppose that $p \ge 1$ and $f, g \in L^p(\mathbb{R})$. Then

$$||f + g||_p \le ||f||_p + ||g||_p$$

For the proof, refer to (Michael, 2000).

Example 1.6 : (Minkowski's sum Inequality) If $p \ge 1$ and $x_k, y_k \in \mathbb{R}, k = 1, 2, \ldots$, then

$$\left[\sum_{k=1}^{n} |x_k + y_k|^p\right]^{1/p} \le \left[\sum_{k=1}^{n} |x_k|^p\right]^{1/p} + \left[\sum_{k=1}^{n} |y_k|^p\right]^{1/p}$$

This result is true for infinite sum and for the details, see (Chandrasekhara, 2002).

Example 1.7 : (Minkowski's integral Inequality). If $p \ge 1$ and $f, g \in C[a, b], k = 1, 2, ..., then$

$$\left[\int_{a}^{b} |f(x) + g(x)|^{p} dx\right]^{1/p} \leq \left[\int_{a}^{b} |f(x)|^{p} dx\right]^{1/p} + \left[\int_{a}^{b} |g(x)|^{p} dx\right]^{1/p}$$

(Ponnusamy, 2002)

1.2.3 Measurable functions

Definition 1.6 : Let X be a set. A collection Σ of subsets of X is called σ – algebra on set X, if the following holds

i. X belongs to Σ ,

ii. if A belongs to Σ then complement of A belongs to Σ ,

iii. if A_k is a sequence of elements of Σ , then the union of the A_k s belongs to Σ .

Elements of the σ – *algebra* are referred to as measurable sets.

Definition 1.7: Let X be a set and let Σ be a σ – algebra defined on X. A set X together with Σ is called a measurable space and is denoted as (X, Σ) .

Definition 1.8 : Let (X, Σ_1) and (Y, Σ_2) be measurable spaces. A measurable function is a function $f : (X, \Sigma_1) \to (Y, \Sigma_2)$ such that $f^{-1}(E) \in \Sigma_1$ for all $E \in \Sigma_2$.i.e., preimage of any measurable set is measurable.

(Cohn, 1980)

Definition 1.9 : Let Σ be a σ – algebra over a set X. A function $\mu : \Sigma \to R$ is called a measure if it satisfies the following: i. $\mu(E) \ge 0$ for all $E \in \Sigma$, ii. $\mu(\cup_{k \in I} E_k) = \sum_{k \in I} \mu(E_k)$, for all countable $\{E_k\}_{k \in I}$ pairwise disjoint members of Σ , iii. $\mu(\emptyset) = 0$.

Definition 1.10 : In measure theory, a property holds almost everywhere, if the set of elements for which the property does not hold has a measure zero.

For example, If $f : [a, b] \to R$ is a monotonic function, then it is differentiable almost everywhere. (Aliprantis and Burkinshaw, 1981)

1.3 Objectives of the Thesis

The following are the objectives of the thesis:

• To obtain solution of optimal pursuit differential game problem described by the infinite system

$$\dot{z}_k(t) + \lambda_k z(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ k = 1, 2, \dots,$$

where $z_k, u_k, v_k, z_{k0} \in \mathbb{R}^1, z_0 = (z_{10}, z_{20}, \dots) \in l_{r+1}^2, u = (u_1, u_2, \dots)$ is the control parameter of the pursuer, $v = (v_1, v_2, \dots)$ is that of the evader; $\lambda_1, \lambda_2, \dots$ is a bounded sequence of negative numbers. The case for which integral constraints imposed on the controls functions of the players.

• To obtain solution of pursuit and evasion differential game problems described by the infinite system

$$\dot{z}_k(t) + \lambda_k(t)z_k(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ k = 1, 2, \dots$$

where $z_0 = (z_{10}, z_{20}, ...) \in l_2, \lambda_k(t), k = 1, 2, ...,$ are bounded, nonnegative continuous functions on the interval [0, T] such that $\lambda_k(0) = 0, k = 1, 2, ...,$ and other parameters are defined as in above. We consider the cases where the control functions of the players are subjected to both integral, geometric and mixed constraints.

• To obtain solution of pursuit and evasion differential game problems described by the infinite system

$$\ddot{z}_k(t) + \lambda_k z(t) = -u_k(t) + v_k(t), \ z_k(0) = z_{k0}, \ \dot{z}_k(0) = z_{k1}, \ k = 1, 2, \dots ,$$

where $z_k, u_k, v_k z_{k0} \in \mathbb{R}^1$, $k = 1, 2, ..., z_0 = (z_{10}, z_{20}, ...) \in l_{r+1}^2$, $z_1 = (z_{11}, z_{21}, ...) \in l_r^2$, $u = (u_1, u_2, ...)$ is the control parameter of the pursuer, $v = (v_1, v_2, ...)$ is that of the evader. The control functions of the players are subjected to integral constraints.

1.4 Organization of the Thesis

The remaining part of the thesis is organized as follows:

Chapter 2 contains review of related literature. We review a history for the emergence of the differential game in brief and reported some important works by many researchers related to our works. The report includes both methods and results to some relevant differential game and optimal control problems.

In chapter 3, the proof of existence-uniqueness for the solution to the three considered differential equation models are presented.

We present optimal solution to pursuit problem described by infinite system of first-order differential equations with negative coefficients in chapter 4. Moreover, the chapter includes solution to the control problem described by this system.

Chapter 5 focuses on the solutions to pursuit and evasion problems described by infinite system of first-order differential equations with variable coefficients, where geometric, integral and mixed constraints are imposed to the control functions of the players. Furthermore, the chapter houses solution to control problems for cases involving geometric and integral constraints on the control function.

Solution to both pursuit and evasion as well as control problem described by infinite system of second order equations with negative coefficients are presented in chapter 6. Here, integral constraints on the control function of the players are considered.

We summarize the thesis in Chapter 7, and explore some possible future research directions related to this work. This chafter if followed by bibiliography, biodata of the author to this thesis and finally the list of publications extracted from the thesis.

BIBLIOGRAPHY

- Aliprantis, C. D. and Burkinshaw, O. 1981. *Principle of Real Analysis*. Edward Arnold Limited.
- Allahabi, F. and Ibragimov, G. I. 2011. An Evasion Differential Game Described by Infinite System of 2-System of Second-Order. *International Journal of Pure* and Applied Mathematics 70(4): 491–501.
- Avdonin, S. A. and Ivanov, S. A. 1989. The Controllability of Systems with Distributed Parameters and Families of Exponentials. UMKVO, Kiev.
- Axelband, E. I. 1966a. Optimal Approximation Technique for the Optimal Control of Linear Distributed Parameter System with Bounded Inputs. *IEEE Trans. Automatic Control* 11: 42–45.
- Axelband, E. I. 1966b. A Solution to the Optimal Pursuit Problem for Distributed Parameter System. *Journal of Computer and System Sciences* 1(3): 261–286.
- Balakrishnam, A. V. 1965. Optimal Control Problem in Banach space. J. SIAM. Control 3: 152–180.
- Butkovskii, A. G. 1961. The Maximum Principle for Optimal System with Distributed Parameter. *Automatikai Telemekhanica* 22: 1288–1301.
- Butkovskiy, A. 1975. Control Methods in Systems with Distributed Parameters. Moscow: Nauka.
- Chandrasekhara, R. K. 2002. *Functional Analysis*. Alpha Science International Ltd.
- Chernous'ko, F. L. 1992. Bounded Controls in Distributed-Parameter System. Journal of Applied Mathematics Mechanics 56(5): 707–723.
- Cohn, D. L. 1980. *Measure Theory*. Birkhauser, Boston.
- Conrad, B. P. 2003. Differential Equations with Boundary Value Problems, A system Approach.. Pearson Education, Inc.
- Croft, H. T. 1964. Lion and Man: A Postcript. Journal London Mathematical Society 39: 385–390.
- Egrov, A. I. 2004. Principle of the Control Theory. Nauka, Moscow.
- Flynn, J. 1973. Lion and Man: The Boundary Constraint. SIAM Journal on Control 11: 397–411.
- Friedman, A. 1971. *Differential Games*. New York: Wiley-Interscience.
- Ibragimov, G. and Leong, W. J. 2007. A Differential Game of Multiperson Pursuit in the Hilbert Space. *Communications in Mathematical Analysis* 2(1): 61–66.

- Ibragimov, G. and Rikhsiev, B. B. 2006. On some Suffecient Conditions for Optimality of the Pursuit Time in the Differential Game with Multiple Pursuers. *Automation and Remote Control* 67(4): 529–537.
- Ibragimov, G. and Salimi, M. 2009. Pursuit-Evasion Differential Game with Many Inertial Players. *Mathematical Problems in Engineering* 2009, Article ID 653723,: 15 pages.
- Ibragimov, G. I. 1998. A Game of Optimal Pursuit of One Object by Several. Journal of Appled Mathematics and Mechanics 62(2): 187–192.
- Ibragimov, G. I. 2001. On a Multiperson Pursuit Problem with Integral Constraints on the Controls of the Players. *Mathematical notes* 70(2): 181–191.
- Ibragimov, G. I. 2002a. A Game Problem on Closed Covex Set. Siberian Advances in Mathematics 12(3): 1–16.
- Ibragimov, G. I. 2002b. A Problem of Optimal Pursuit in System with Distributed Parameters. *Journal of Applied Mathematics and Mechanics* 66(5): 719–724.
- Ibragimov, G. I. 2005. Damping of an Oscillation System in Presence of Disturbance. Uzbek Math. Journal, Tashkent 1: 34–45.
- Ibragimov, G. I. and Hasim, R. M. 2010. Pursuit and Evasion Differential Games in Hilbert Space. *International Game Theory Review* 12(3): 239–251.
- Ibragimov, G. I., Khakestari, M. and Kuchkarov, A. S. 2012. Solution of a Linear Pursuit-Evasion Differential Game with Closed and Convex Terminal Set. *ITB* J. Sci., 44A(1): 1–12.
- Ibragimov, G. I. and Risman, M. H. 2008. A Differential Game of Evasion from Many Pursuers. *Malaysian Journal of Mathematical Sciences* 2(1): 49–58.
- Il'in, V. A. 2000. Two-End Point Boundary Control of Vibration Described by a Finite-Energy Generalized Solution of the Wave Equation. *Differ. Uravn* 36(11): 1513–1528.
- Il'in, V. A. 2001. Boundary Control of a String Oscillating at One End, with the Other End Fixed and the Condition of the Existance of Finite Energy. *Dokl. RAN.* 378(6): 743–747.
- Il'in, V. A. and Tikhomirov, V. V. 1999. The Wave Equation with Boundary Control at Two Ends and the Problem of Complete Damping of a Vibration Process. *Differ. Uravn* 35(5): 692–704.
- Isaacs, R. 1965. *Differential Games*. New York: John Wiley and Sons.
- Isaacs, R. 30 November 1954-25 March 1955. Differential Games: RM-1391, RM-1399, RM-1411 and RM-1486. *Rand Reports*.

- Kirk, D. E. 1998. Optimal Control Theory, An Introduction. Dover Publishers, New York.
- Krasovskii, N. N. and Subbotin, A. I. 1988. *Game-theoretical Control Problems*. New York: Springer.
- Kuchkarov, A. S. 2003. The Pursuit Evasion Problem in Sphares. *Dokl. Adyg* (*Cherkess*) Mezhd. Akad. Nau 6(2): 104–108.
- Kuchkarov, A. S. 2007. The Problem of Optimal Approach in Locally Euclidean Sapaces, Automation and Remote Control 68(6): 974–978.
- Kuchkarov, A. S. and Rikhsiev, B. B. 2001. A Pursuit Problem Under Phase Constraints. *Automation and Remote Control* 62(8): 1259–1262.
- Ladyzhenskaya, O. A. 1973. Boundary-Value Problems of Matahematical Physics [in Russian]. Nauka, Moscow.
- Lawden, D. F. 1975. Analytic Methods of Optimization. Scottish Academic Press, Landon.
- Lee, E. B. and Markus, L. 1967. Foundations of Optimal Control Theory. New York: John Wiley and Sons.
- Leong, C. K. and Huang, W. 2010. A Stochastic Differential Game of Capitalism. Journal of Mathematical Economics 46(4): 552–561.
- Levchenkov, A. Y. and Pashkov, A. G. 1990. Differential Game of Optimal Approach of two Inertial Pursuers to a Non-inertial Evader. *Journal of Optimazation Theory and Applications* 65(3): 501–517.
- Lewin, J. 1986. The Lion and Man Problem Revisited. *Journal of Optimazation Theory and Applications* 49(3): 411–430.
- Lewin, J. 1994. Differential Games. London: Springer.
- Mamatov, M. S. 2009. On the Theory of Differential Pursuit Games in Distributed Parameter System. Automatic Control and Computer Sciences 43(1): 1–8.
- Mamatov, M. S. and Tukhtasinov, M. 2009. Pursuit Problem in Distributed Control Systems. *Cybernetics and System Analysis* 45(2): 297–302.
- Mehlmann, A. 1988. Applied Differential Games. Plenum press New York.
- Melikyan, A. and Ovakimyan, N. V. 1991. Singular Trajectories in Game Problems of Simple Approach on Manifolds. *Prikl. Mat. Mekh.* 65(1): 5462.
- Melikyan, A. A. 1993. Differential Game of Simple on Manifolds,. *Prikl. Mat. Mekh.* 57(1): 4151.

- Michael, P. 2000. Functional Analysis in Applied Mathematics and Engineering. Chapman and Hall/CRC.
- Mikhail, I. K. Retreived 19/10/2011, Lecture Notes on Optimal Control. Retrieved from, http://www.math.bas.bg/ krast/zip/OCnote.pdf.
- Nagel, R. K. and Saff, E. B. 1993. Foundamentals of Differential Equations and Boundary Value Problems. Addison-Wesley.
- O'Connor, J. J. and Robertson, E. F. Retrieved 19/10/2011, Website, http://wwwhistory.mcs.st-andrews.ac.uk/HistTopics/Brachistochrone.html.
- Osipov, Y. S. 1975. On Theory of Differential Game in System with Distributed Parameter. *Soviet Math. Dokl.* 16(4): 1093–1097.
- Osipov, Y. S. 1977. Positional Control in Parabolic System. Journal of Applied Mathematics and Mechanics 41(2): 187–193.
- Osipov, Y. S. and Okhezin, S. P. 1977. On the Theory of Positional Control in Hyperbolic Systems. *Soviet Math. Dokl.* 18: 450454.
- Pedersen, M. 2000. Functional Analysis in Applied Mathematics and Engineering. Chapman and Hall/CRC.
- Pinch, E. R. 1993. *Optimal Control and Calculus of Variations*. New York: Oxford University Press.
- Polking, J., Boggess, A. and Arnold. 2002. *Differential Equations with Boundary Value Problems*. Pearson Education, Inc.
- Ponnusamy, S. 2002. Foundations of Functional Analysis. Alpha Science International Ltd.
- Pontryagin, L. S. 1964. On Some Differential Games. *Soviet Math. Dokl.* 5: 712–716.
- Pontryagin, L. S. 1966. On Theory of Differential Games. *Russian Math. Surveys* 21(4): 193–246.

Pontryagin, L. S. 1967. Linear Differential Game. Soviet Math. Dokl. 8: 910–912.

- Pontryagin, L. S., Boltyanskii, V. G., Gamkrelidze, R. V. and Mishchenko, E. F. 1986. The Mathematical Theory of Optimal Processes. S. A. New York: Gardon and Breach Science.
- Sakawa, Y. 1966. Optimal Control of a Certain Type of Linear Distributed Parameter System. *IEEE Trans. on Automatic Control* 11: 35–41.
- Satimov, N. Y. and Kuchkarov, A. S. 2001. Many Pursuers Evasion on the Surface. *Uzbek. Mat. Zh.* no. 1: 51–55.

- Satimov, N. Y. and Tukhtasinov, M. 2005a. On Some Game Problems for First-Order Controlled Evolution Equations. *Differential Equations* 41(8): 1169–1177.
- Satimov, N. Y. and Tukhtasinov, M. 2005b. Some Game Problems in Distributed Controlled Systems. Journal of Applied Mathematics and Mechanics 69: 885– 890.
- Satimov, N. Y. and Tukhtasinov, M. 2006. Game Problems on a Fixed Interval in Controlled First-Order Evolution Equations. *Mathematical Notes* 80(4): 578– 589.
- Satimov, N. Y. and Tukhtasinov, M. 2007. On Game Problems for Second-Order Evolution Equations. *Russian Mathematics* 51(1): 49–57.
- Satimov, N. Y., Tukhtasinov, M. and Ismatkhodzhaev, S. K. 2007. On an Evasion Problem on a Semi-Infinite Interval for a class of Controlled Distributed Systems. *Mathematical Notes* 81(2): 260–267.
- Thomson, B. S., Bruckner, J. B. and Brucner, A. M. 2001. *Elementary Real Analysis*. Prentice-Hall, Inc. New Jersey.
- Tukhtasinov, M. 1995. Some Problems in the theory of Differential Pursuit Games in Systems with Distributed Parameters. *Journal of Applied Mathematics and Mechanics* 59(6): 935–940.
- Tukhtasinov, M. and Mamatov, M. S. 2008. On Pursuit Problems in Controlled Distributed Parameters Systems. *Mathematical Notes* 84: 256–262.
- Tukhtasinov, M. and Mamatov, M. S. 2009. On Transfer Problem in Control Systems. *Differential Equations* 45 (3): 439–444.
- Vagin, D. A. and Petrov, N. N. 2002. A Problem of Group Pursuit with Phase Constraints, Journal of Applied Mathematics Mechanics 66(2): 225–232.
- Vaisburd, I. F. and Osipov, Y. S. 1975. Differential Games of Encounter for Distributed Parameter Systems. Journal of Applied Mathematic and Mechanics 39(5): 743–750.
- Walker, P. Retrieved 20/09/2011, Website, http://www.econ.canterbury.ac.nz/pers onal_pages/paul_walker/gt/hist.htm.
- Wang, P. K. C. 1965. Control of Distributed Parameter system, Advances in Control System; Theory and Applications. Academic Press, New York.
- Zermelo, E. 1913. Uber eine Anwendung der Mengenlehre auf die Theorie des Schachspiels, Proc. Fifth Congress Mathematicians. Cambridge Univ. Press.

BIODATA OF STUDENT

The author Abbas Badakaya Ja'afaru was born in Kazaure town of Jigawa state Nigeria, in 1972. He grew up there under parental care enriched with Islamic teachings; norms and culture of Hausa tribe.

He had six years of primary school education at Kudu Central Primary school Kazaure (1977-1983). His three years of junior secondary school education (1983-1986) and three years of secondary school education (1986 -1989) were at Government Secondary School Kazaure and Science Secondary School Dawakin Tofa(all in former Kano state, Nigeria) respectively.

Abbas proceeded to Bayero University Kano for undergraduate studies in the year 1990. He graduates with second class upper degree in Mathematics in the year 1995. During the Bachelor's degree program, he was beneficiary of National Scholarship award given to mathematics students with outstanding performance by the National Mathematical Center Abuja, Nigeria.

His graduation is followed by a Mandatory National Youth service (1996-1997), where he was engaged with teaching service at a secondary school in Adamawa state. Immediately after completion of this program, Jigawa state Polytechnic employed him as assistant lecturer. He remained there until 1st May 2000, when Bayero University employed him as graduate assistant. During the graduate assistantship at Bayero University, Abbas enrolled into Master degree program in Mathematics. Consequently, the senate of Bayero University awarded him Master of Science degree in Mathematics (2003). Subsequently, the author was promoted to the rank of lecturer I, a position that he currently held at Bayero University, Kano.

114

He enrolled into PhD program in Applied Mathematics at Universiti Putra Malaysia in December, 2008 under the study fellowship scheme of Bayero University, Kano. His research area is Differential games and optimal control. Presently, Abbas is married and has two children.



LIST OF PUBLICATIONS

1. Journals:

- A. B. Ja'afaru and G. I. Ibragimov. 2011. Differential Games Described by Infinite System of Differential Equations of Second Order. The Case of Negative Coefficients. *International Journal of Pure and Applied Mathematics*. 70(7): 927–938.
- G. I. Ibragimov and A. B. Ja'afaru. 2011. On Control Problem Described by Infinite System of First-Order Differential Equations. *Australian Journal* of Basic and Applied Sciences. 5(10): 736–742.
- G. I. Ibragimov and A. B. Ja'afaru. 2011. On Existence-Uniqueness of Solution to Countable Number of First-Order Differential Equations in the Space l₂. Journal of Applied Sciences Research. 7(12): 1860-1864.
- 4. G. I. Ibragimov and **A. B. Ja'afaru**. On Control Problem for Infinite System of Differential Equations of Second Order. Submitted for Publication.
- A. B. Ja'afaru and G. I. Ibragimov.2012. On Some Pursuit and Evasion Differential Game Problems For an Infinite Number of First Order Differential Equations. *Journal of Applied Mathematics*, volume 12, 13 pages, doi:10.1155/2012/717124 (Impact factor 0.63).

2. Award and Conferences:

 Won Bronze medal in Exhibition of Research and Innovation UPM 2011, On 19–21 July 2011, Paper entitled Differential Games Described by Infinite System of Differential Equations of Second Order. The Case of Negative Coefficients

- Abbas Badakaya Ja'afaru and Gafurjan Ibragimov. 2010. Differential Game Described by infinite System of Differential Equation. In *Prosiding* of Seminar Kebangsaan Aplikasi Sains dan Matematik (SKASM 2010), 8–10 December 2010, Johor Bahru, Malaysia.
- Gafurjan Ibragimov and Abbas Badakaya Ja'afaru. 2010. On Control Problem for Infinite System of Differential Equations of Second Order. In Prosiding of Seminar Kebangsaan Aplikasi Sains dan Matematik (SKASM 2010), 8–10 December 2010, Johor Bahru, MALAYSIA.
- 4. Gafurjan Ibragimov and Abbas Badakaya Ja'afaru. 2010. Necessary and Sufficient Condition for Steering the State of an Infinite System of Differential Equations to Origin. In International Conference on Mathematical and Computational Biology (ICMCB 2011), 12–14 April 2011, Melaka, MALAYSIA.
- Abbas Badakaya Ja'afaru and Gafurjan Ibragimov. 2011. An Optimal Pursuit Problem Described by Infinite System of First Order Differential Equations. In *Foundamental Science Congress 2011*, 5–6 July 2011, UPM, MALAYSIA, pp: 359–360.