TABLE OF CONTENTS

Preface xix

Introduction xxi

PART ONE. STABILITY OF CONTROL SYSTEMS

Chapter I. Continuous and Discrete Deterministic Systems 3

§ 1. Basic Definitions of Stability Theory for Continuous systems 3

1. Stability 3
2. Asymptotic stability 8
3. Other stability definitions 10

§ 2. Lyapunov's Direct Method 11

§ 3. Examples of the Use of Lyapunov's Method 16

1. Stability of the motion of a shell 16
2. Motion of a rigid body fastened at one point 18

§ 4. Development of Lyapunov's Method 19

1. The Barbashin–Krasovskii theorem 20
2. The Matrosov criterion 22
3. The comparison principle 23
4. Stability with respect to part of the variables (partial stability) 24

§ 5. Stability of Linear Time-Invariant Systems 25

1. The Routh–Hurwitz criterion 25
2. Frequency criteria of stability 29
3. Automatic frequency control system of a heterodyne receiver 31
4. Linear single-circuit automatic control systems 33
5. Robust stability 34

§ 6. Stability of Linear Time-Varying Equations 36

1. On the method of "frozen" coefficients 36
2. Systems with an almost constant matrix 37
3. Linear systems with periodic coefficients 39
4. Equation of the second order with periodic coefficients 40
5. Parametric resonance in engineering applications 42

§ 7. Lyapunov Functions for Linear Time-Invariant Systems and First Approximation Stability 43
1. Lyapunov's matrix equation 43
2. Stability in the first approximation 46
3. Rotation of a shell 48
4. Time-Varying equations of the first approximation 48
§ 8. Synthesis of Control Systems for the Manipulator Robot 49
1. Single-link manipulator robot 49
2. The Cyclone-type robot 50
§ 9 Use of the Logarithmic Norm in Stability Theory 53
1. The definition and properties of the logarithmic norm 53
2. Stability of nonlinear systems 54
§ 10. Use of Degenerate Lyapunov Functions 59
§ 11. Stability of Discrete Systems 63
1. Lyapunov's direct method 64
2. Linear time-invariant equations 65
3. Stability in the first approximation 66
4. Stability with respect to specified variables 66
5. Unconditional minimization of functions 67

Main Results and Formulas of Chapter I 69

Chapter II. Stability of Stochastic Systems 73
§ 1. Introduction 73
§ 2. Some Preliminaries from Probability Theory and the Theory of Stochastic processes 73
1. Basic probability space 73
2. Random variables 74
3. Stochastic processes 76
§ 3. Stochastic Integrals and Stochastic Differential Equations 79
1. The stochastic integrals of Ito and Stratonovich 79
2. The Ito formula 82
3. Markov diffusion processes 86
4. Linear stochastic equations 88
§ 4. Definition of Stochastic Stability 90
§ 5. Application of Lyapunov's Direct Method 93
1. Sufficient stability conditions 93
2. Stability in mean square of linear systems 96
3. Scalar equations of the nth order 98
§ 6. Stability in Probability of Satellite Motion 99
1. The pitch stability of a symmetric satellite in a circular orbit 99
2. The yaw angle stability of a satellite in a circular equatorial orbit 100

Main Results and Formulas of Chapter II 101

Exercises of Part One 105

PART TWO. CONTROL OF DETERMINISTIC SYSTEMS

Chapter III. Description of Control Problems 127
§ 1. Introduction 127
§ 2. Statement of the Optimal Control Problem 128
1. The equations of evolution of a system 128
2. The functional to be minimized (cost functional) 129
3. Trajectory constraints 131
4. Control constraints 132
5. Joint constraints 135
§ 3. Examples of Optimal Control in Engineering 137
1. Optimal control of an electric motor 137
2. Optimization of the characteristics of nuclear reactors 139
3. Optimal control of spacecraft 145

Main Results and Formulas of Chapter III 150

Chapter IV. The Classical Calculus of Variations and Optimal Control 151
§ 1. Problems with a Variable End Point and Fixed Time 151
1. Main assumptions 151
2. Cauchy's formula 152
3. Necessary conditions for optimal control 153
4. The Boltz problem 156
§ 2. Optimal Control of Linear Systems with a Quadratic Functional 157
1. Necessary conditions for optimal control 157
2. Construction of an optimal control 158
3. Matrix Riccati equation 159
4. The scalar case 163
5. Optimal control of wire reeling 166
§ 3. Necessary Conditions for Optimal Control. The Method of Lagrange Multipliers 168
1. The method of Lagrange multipliers 168
2. Fixed initial and terminal moments, and fixed initial state 172
3. Fixed initial and terminal moments, and variable initial and terminal states 172
4. Problems with fixed values of some state variables at the initial and terminal moments 173
5. Problems with an unspecified terminal moment 174
6. The Chaplygin problem 175

7. Maximization of the rocket velocity immediately before putting the rocket into a rectilinear trajectory 177

Main Results and Formulas of Chapter IV 180

Chapter V. The Maximum Principle 183

§ 1. Problems with a Variable Terminal Point and Prescribed Transfer Time 183

1. The Mayer problem 183
2. The Boltz problem 186
3. About solutions of maximum principle equations 188
4. Rotation of a motor shaft through a maximum angle 189

§ 2. Problems with an Unspecified Terminal Moment 190

1. Reduction to a Mayer problem 190
2. Necessary conditions for the optimality of systems that are linear in a scalar control variable 191
3. Multivariable control 195
4. Time-invariant systems 196
5. Transfer of a system from one manifold to another manifold 196
6. Control problems with isoperimetric constraints 197
7. Sufficiency of the maximum principle 201
8. Connection between the maximum principle and the classical calculus of variations 201
9. The maximum principle for discrete systems 202

§ 3. Practical Applications of the Maximum Principle 205

1. Optimal configuration of a nuclear reactor 206
2. Control of a motion with regulated friction 208
3. Problem of the soft landing on the moon 214
4. Problem of the planar transfer of a space vehicle from one circular orbit to another 217

§ 4. Control of Ecological Systems 219

1. Equations describing the evolution of a single population 220
2. Communities of at least two species 222
3. Statements of typical control problems for ecological systems 225
4. Time-optimal control of the "predator–prey" system 227

Main Results and Formulas of Chapter V 234

Chapter VI. Linear Control Systems 239

§ 1. A Time-Optimal Problem 239

1. Evaluation of the number of switch points 239
2. The damping of the material point 242
3. The damping of a pendulum 244

4. Control of the rotation of an axially symmetric space vehicle 246
5. The controllability set 249
§ 2. Controllability of Linear Systems 252
1. Controllability of linear time-invariant systems 252
2. Controllability of linear time-varying systems 255
3. Canonical form of linear time-invariant control systems 258
4. Canonical form of linear time-varying control systems 260
5. The Hautus criterion for controllability 261
6. Controllability of a two-link manipulator 263
§ 3. Observation in Linear Systems. Observers 265
1. Statement of an observation problem. Duality of control and observation problems 265
2. On a method of determining the state vector 271
3. Observer of maximum order 272
4. Observer of reduced order (the Luenberger observer) 273
5. Observer of reduced order in the stabilization system of an aircraft 276
§ 4. Linear Feedback Control Systems 280
1. Various ways of describing feedback control systems. The realization problem 280
2. Criteria of performance for SISO-systems 283
3. Criteria of performance for MIMO-systems. The Hardy spaces H_2 and H_∞ 284
§ 5. Fundamentals of H_∞-Theory 286
1. Statement of the problem of constructing an H_∞-optimal controller 286
2. Estimates of the H_∞ and H_2 norms of the transfer matrix of an auxiliary system 287
3. The H_∞-problem for a static controller 288
4. The general case of a dynamic controller 290
5. Robust stability 291
§ 6. Zeros of a Linear Time-Invariant System and Their Use 292

Main Results and Formulas of Chapter VI 297

Chapter VII. Dynamic Programming Approach. Sufficient Conditions for Optimal Control 301
§ 1. The Bellman Equation and its Properties 301
1. The principle of dynamic programming. Heuristic derivation of The Bellman equation 301
2. Determining an F-control with the help of the dynamic programming approach 303

3. Connection between the dynamic programming approach and the maximum principle 305
4. Determining F-control in the problem of damping the motion of a rigid body 306
5. Optimal procedure for reducing the power of a nuclear reactor 307
6. The linear-quadratic problem 308
§ 2. Control on an Unbounded Time Interval. Stabilization of Dynamical Systems 309
1. Problem statements 309
2. Lyapunov's direct method for the optimal stabilization Problem 310
3. Exponential stabilization 312
4. Stabilization of the motion of a manipulator robot 315
§ 3. Stabilization of Linear Systems 320
1. Time-varying linear-quadratic problems 320
2. The use of the method of successive approximations for determining optimal control 321
3. Time-invariant linear-quadratic equation 322
4. The algebraic Riccati equation 323
§ 4. Stabilization of Quasilinear Systems 325
1. Quasioptimal stabilization and estimation of its error 325
2. Adaptive stabilization 331
§ 5. Sufficient Conditions for Optimal Control Using Auxiliary Functions 332
1. Conditions for optimal control 332
2. Sufficient conditions for the existence of a minimizing sequence 337
3. Problems with unspecified time 337
Main Results and Formulas of Chapter VII 339
Chapter VIII. Some Additional Topics of Optimal Control Theory 343
§ 1. Existence of Optimal Control 343
1. Problem statement and the main assumptions 343
2. Main theorem 344
3. Analysis of the conditions of the main theorem 349
§ 2. Singular Optimal Control 351
1. The definition and determination of singular controls 351
2. Optimality of singular control 355
3. Generalization of the Kelley and Kopp–Moyer conditions 358
§ 3. Chattering Mode 359
§ 4. Sliding Optimal Mode 365
Main Results and Formulas of Chapter VIII 372

Exercises of Part Two 375

PART THREE. OPTIMAL CONTROL OF DYNAMICAL SYSTEMS UNDER RANDOM DISTURBANCES

Chapter IX. Control of Stochastic Systems. Problem Statements and Investigation Techniques 393
§ 1. Statements of Control Problems for Stochastic Systems 393
1. Equations of motion of a system 393
2. Control constraints 394
3. Cost functional 396
§ 2. Dynamic Programming Approach 398
1. The Bellman function 398
2. The Bellman equation 399
3. Connection between the Bellman function and the Bellman equation 403
§ 3. Stochastic Linear-Quadratic Problem on a Finite Time Interval 406
1. Linear-quadratic problems in the case of an accurate measurement of phase coordinates 406
2. Linear-quadratic problems under incomplete information 409
3. Optimal program control in linear-quadratic problems 412
4. Linear-quadratic problem for Gaussian and Poisson disturbances 415
5. Control of wire reeling with regard to random disturbances 416
§ 4. Control on an Unbounded Time Interval. Stabilization of Stochastic Control Systems 417
1. Problem statement 417
2. Application of Lyapunov's direct method to optimal stabilization problems 417
3. Stabilization of linear stochastic systems 421
§ 5. Approximate Methods for Determining Optimal Control 422
1. Description of the algorithm of successive approximations 423
2. Zero approximation estimate 424
3. First approximation estimate 427
4. Higher-order approximation estimates 429

Main Results and Formulas of Chapter IX 431

Chapter X. Optimal Control on a Time Interval of Random Duration 435
§ 1. Time-Optimal Control 435

1. Statement of time-optimal problems in dynamical systems under random disturbances 435
2. Existence of an admissible control 436
3. An algorithm for constructing optimal control 438
4. Time-optimal control of the motion of a rigid body 439
5. Numerical construction of the time-optimal control of the motion of a material point 441
§ 2. Time-Optimality for a Gyrostat 444
1. Problem statement 444
2. The existence of an admissible control 446
3. Construction of an optimal control 448
§ 3. Control Problems with Stochastic Functional 450
1. Problem statement and method of solution 450
2. Optimal control of the motion of a material point involving a stochastic cost functional 452
3. Maximization of the probability that a point stays in a given region 455
4. Stochastic control of the motion of a simple pendulum 457
5. Control of a rigid body, given the stochastic cost functional 460
6. Maximization of the mean time for the system staying within a given region. Determination of optimal control for the motion of a rigid body 463
Main Results and Formulas of Chapter X 466
Chapter XI. Optimal Estimation of the State of the System 467
§ 1. Estimation Problems Involving Random Disturbances 467
1. Statement of an optimal estimation problem 467
2. Linear estimation 468
3. Optimal estimation of Gaussian variables 469
4. Linear estimation of stationary processes. The Wiener–Hopf equation 469
§ 2. The Kalman filter 472
1. Problem statement 472
2. The dual problem of optimal control 472
3. Equation for the estimation error 474
4. Equation for the optimal estimate 476
5. Stability of the filter 478
6. Filtering problem with constant parameters 480
7. Filtering problem with degenerate noise in the observation channel 481
8. Optimal extrapolation 484
9. Optimal interpolation 485
10. The discrete Kalman filter 486
§ 3. Some Relations of Nonlinear Filtering Theory 488

1. Statement of the general filtering problem 488
2. The Stratonovich differential equations for the conditional probability distribution 489
3. Conditionally Gaussian processes 490
4. Quasioptimal and quasilinear filtering (the scalar case) 491
5. Quasilinear filtering (the multidimensional case) 499

Main Results and Formulas of Chapter XI 503

Chapter XII. Optimal Control of the Observation Process 509
§ 1. Optimization of the Observation Process 509
1. Problem statement. Basic relations 509
2. Construction of optimal observation laws minimizing terminal variance 513
3. An example of observation control with integral cost functional 515
4. Optimal pulse observation laws 517
5. Pulsed observation of a material point 522
6. Optimal noise control in the observation channel 524
§ 2. Optimal Combination of Control and Observation 529
1. Linear-quadratic problem 529
2. A deterministic scalar system 532
3. A stochastic scalar system 534

Main Results and Formulas of Chapter XII 542

Exercises of Part Three 543

PART FOUR. NUMERICAL METHODS IN CONTROL SYSTEMS

Chapter XIII. Linear Time-Invariant Control Systems 555
§ 1. Stability of Linear Time-Invariant Systems 555
1. Precise methods for solving the complete eigenvalue problem 555
2. Iterative methods 559
3. The Routh–Hurwitz criterion 561
4. The Zubov method of a functional transformation of a matrix 562
§ 2. Methods of Solving the Lyapunov Equation 563
1. Preliminary remarks 563
2. The series method 564
3. Method of the matrix sign function 565
4. Application of the QR-algorithm 567
5. Construction of stabilizing control 568
6. Computation of the covariance matrix 570
§ 3. Controllability and Observability 570

§ 4. Linear-Quadratic Time-Invariant Problem of Optimal stabilization 572
1. Reduction to a sequence of Lyapunov equations 572
2. Use of the QR-algorithm 573
3. Landing control of a Boeing-747 airplane 576

Main Results and Formulas of Chapter XIII 579

Chapter XIV. Numerical Methods for the Investigation of Nonlinear Control Systems 581
§ 1. Analysis of Transients. The Runge–Kutta Methods 581
1. On numerical methods of investigating systems 581
2. One-step methods 581
3. Error estimates for Runge–Kutta methods 585
4. Estimation of solution errors for stable equations 588
5. Standard programs 589
§ 2. Analysis of Transients. Multistep Methods 591
1. General definitions 591
2. Particular multistep formulas 591
3. Computational scheme for multistep formulas 594
4. Error estimation 596
5. The Butcher formulas 599
§ 3. Stiff Systems of Equations 600
§ 4. Numerical Methods for the Design of Optimal Control in the Linear-Quadratic Problem 607
1. Determination of an optimal F-control for time-varying systems 607
2. Time-invariant linear-quadratic problem on a finite interval 608
3. Optimal stabilization problems and methods for solving the algebraic Riccati equation 612
4. The numerical design of the Kalman filter 613

Main Results and Formulas of Chapter XIV 617

Chapter XV. Numerical Design of Optimal Control Systems 619
§ 1. On Numerical Methods of Solving Optimal Control Problems 619
§ 2. Reduction to Nonlinear Programming 620
§ 3. Reduction to a Boundary-Value Problem 621
1. Boundary-value problem of the maximum principle 621
2. The Newton method of solving a boundary-value problem 622
3. An example of reducing an optimal control problem to a boundary-value problem 623
§ 4. Solution of Linear Boundary-Value Problems 625

1. Reduction of an optimal control problem to a linear boundary-value problem 625
2. Reduction of a linear boundary-value problem to Cauchy problems 626
3. Method of the transfer of boundary conditions 628
4. The Abramov method 630
§ 5. The Shatrovskii Method of Successive Improvements of Control 632
§ 6. The Fedorenko Method of Reducing to a Linear Programming Problem 635
Main Results and Formulas of Chapter XV 639
Exercises of Part Four 641
General References 657
Subject Index 663