

# Contents

Preface	iii
I. Introduction to structured systems	1
1. Purpose and scope	1
2. The basic building blocks of structured systems	3
3. Some background on inner product spaces	14
4. Reproducing kernel Hilbert space setting for hereditary systems	19
Summary	32
References	34
II. Optimal control	37
1. Introduction	37
2. Optimization background	40
3. The basic optimal control problem	44
4. Elaboration of the basic problem	58
Summary	68
References	70
III. Operator approximation and related problems	73
1. Introduction	73
2. K-polygonal functions	78
3. Operator approximations	83
4. Some numerical considerations	91
5. System identification	100
6. Parameter estimation	107
7. Numerical control problems	115
Summary	122
References	125
IV. Optimal control of stochastic hereditary systems	129
1. Introduction to stochastic systems	129
2. Background for stochastic hereditary systems	130
3. Control of systems with state independent noise	138

4. Control of systems with state dependent noise	157
Summary	167
References	170
V. Large scale systems	173
1. Introduction	173
2. The local optimization problem	174
3. A coordination strategy	184
4. System coordination	202
Summary	209
References	210
Symbols	213
Index	215