

Contents

List of Symbols	xi
Chapter I	
Introduction and Motivation	1
1 Basic Concepts	1
2 Mathematical Formulation of the Control Problem	4
3 Controllability	6
4 Optimal Control	9
5 The Rocket Car	10
Exercises	15
Notes	20
Chapter II	
Controllability	24
1 Introduction: Some Simple General Results	24
2 The Linear Case	28
3 Controllability for Nonlinear Autonomous Systems	38
4 Special Controls	44
Exercises	48
Appendix: Proof of the Bang–Bang Principle	50
Chapter III	
Linear Autonomous Time-Optimal Control Problems	57
1 Introduction: Summary of Results	57
2 The Existence of a Time-Optimal Control; Extremal Controls; the Bang–Bang Principle	60

3 Normality and the Uniqueness of the Optimal Control	65
4 Applications	74
5 The Converse of the Maximum Principle	77
6 Extensions to More General Problems	79
Exercises	80
Chapter IV	
Existence Theorems for Optimal Control Problems	82
1 Introduction	82
2 Three Discouraging Examples. An Outline of the Basic Approach to Existence Proofs	83
3 Existence for Special Control Classes	88
4 Existence Theorems under Convexity Assumptions	91
5 Existence for Systems Linear in the State	97
6 Applications	98
Exercises	100
Notes	102
Chapter V	
Necessary Conditions for Optimal Controls—The Pontryagin Maximum Principle	103
1 Introduction	103
2 The Pontryagin Maximum Principle for Autonomous Systems	104
3 Applying the Maximum Principle	111
4 A Dynamic Programming Approach to the Proof of the Maximum Principle	118
5 The PMP for More Complicated Problems	124
Exercises	128
Appendix to Chapter V—A Proof of the Pontryagin Maximum Principle	134
Mathematical Appendix	147
Bibliography	160
Index	163