CONTENTS

Preface *vii*

1. Linear and Nonlinear Transformations *1*

1-1 Introduction 1
1-2 Vector Spaces; Linear Transformations 5
1-3 Eigenvalues; Eigenvectors 8
1-4 Inner-product Spaces 10
1-5 Self-adjoint Transformations 12
1-6 The Infinite-dimensional Case 16
1-7 Operators 24
1-8 Applications 29
1-9 Banach Spaces and Linear Functionals 33
1-10 Fixed-point Theorems and Applications 37
1-11 Lebesgue Integration, a Survey 48

2. Nonlinear Algebraic and Transcendental Equations *53*

2-1 Introduction 53
2-2 The Newton-Raphson Method 56
2-3 The Method of Steepest Descent 70
2-4 Saddle-point Method or Steepest-descent Method of Complex Integration 88

3. Nonlinear Optimization; Nonlinear Programming and Systems of Inequalities *93*

3-1 Introduction 93
3-2 Maxima, Minima, Quadratic Forms, and Convex Functions 96
3-3 Nonlinear Programming 103
3-4 Linear Programming 106
3-5 Characterization of the Optimum on the Boundary; Saddle Points; Duality 113
3-6 Construction of Solutions 126
3-7 Optimization Problems with Infinitely Many Constraints 168

4. Nonlinear Ordinary Differential Equations *175*

4-1 Introduction 175
4-2 Some Nonlinear Equations 178
4-3 Existence and Uniqueness for First-order Systems 183
4-4 Linear Equations—Oscillatory Motion, Stability 188
4-5 Nonlinear Equations—Perturbation Method 199
4-6 Phase-plane Analysis—Stability Behavior in the Small (Systems of Two Equations) 206
4-7 Limit Cycles—Stability Behavior in the Large (Systems of Two Equations) 214
4-8 Topological Considerations: Indices and the Existence of Limit Cycles (Systems of Two Equations) 217
4-9 Periodic Solutions of Systems with Periodic Coefficients 219
4-10 Periodic Solutions of Nonlinear Systems with Periodic Coefficients 225
4-11 Lyapunov Stability 235
4-12 General Methods of Solution 254

5. Introduction to Automatic Control and the Pontryagin Principle *276*

5-1 Introduction 276
5-2 Stability and a Class of Control Equations 281
5-3 Pontryagin's Maximum Principle 286
5-4 Functional Analysis and Optimum Control 302

6. Linear and Nonlinear Prediction Theory *317*

6-1 Introduction 317
6-2 The Discrete Stationary Case 320
6-3 Construction of the Discrete-case Estimate 323
6-4 The Discrete Prediction Problem 327

6-5 The Prediction Error 330
6-6 The Special Case of Rational Densities 331
6-7 The Continuous Stationary Case 333
6-8 Construction of the Continuous-case Estimate 335
6-9 The Continuous Prediction Problem 339
6-10 Examples 342
6-11 Conditional Expectation 345
6-12 The General Estimation Problem 347
6-13 Polynomial Estimation 351
6-14 The Karhunen-Loeve Expansion 355
6-15 Dynamical Systems with Control Variables 357

Appendix *365*

Index *373*