CONTENTS

Preface xvii

Chapter 1 **Basic Concepts of Control Theory**

1.1. Introduction 1
1.2. Systems and State Variables 2
1.3. Discussion 2
1.4. Control Variables 3
1.5. Criterion Function 4
1.6. Control Processes 5
1.7. Analytic Aspects 6
1.8. Computational Aspects 7
1.9. Event versus Time Orientation 7
1.10. Discrete versus Continuous 8
Bibliography and Comments 8

Chapter 2 **Discrete Control Processes and Dynamic Programming**

2.1. Introduction 10
2.2. Existence of a Minimum 11
2.3. Uniqueness 12
2.4. Dynamic Programming Approach 12
2.5. Recurrence Relations 13
2.6. Imbedding 14
2.7. Policies 15
2.8. Principle of Optimality 16
2.9. Discussion 16
2.10. Time Dependence 17
2.11. Constraints 17
2.12. Analytic Aspects 18
2.13. Marginal Returns 19
2.14. Linear Equations and Quadratic Criteria 20
Exercises 21
2.15. Discussion 22
Exercise 22

2.16. An Example of Constraints 23
2.17. Summary of Results 26
Exercises 26
2.18. Lagrange Parameter 27
2.19. Discussion 28
Exercises 29
2.20. Courant Parameter 29
Exercises 29
2.21. Infinite Processes 29
2.22. Approximation in Policy Space 30
2.23. Minimum of Maximum Deviation 31
Exercises 31
2.24. Discrete Stochastic Control Processes 31
Miscellaneous Exercises 33
Bibliography and Comments 37

Chapter 3 **Computational Aspects of Dynamic Programming**

3.1. Introduction 40
3.2. Discretization 41
3.3. Minimization 42
3.4. Storage Requirements: Discretion in the Use of Discretization 43
3.5. Time Requirements 45
3.6. Discussion 46
3.7. Simplified Policies 46
3.8. Stability 49
3.9. Computing as a Control Process 49
3.10. Stability Analysis 50
3.11. Functions and Solutions 51
Exercise 53
3.12. Interpolation 53
3.13. Computational Procedure 54
3.14. Evaluation of Polynomials 55
3.15. Orthogonal Polynomials and Quadrature 56
3.16. Polygonal Approximation 57
3.17. Adaptive Polygonal Approximation 58
3.18. Dynamic Programming Approach 59
Exercises 60
3.19. Linkage 61
Exercise 61
3.20. Search Processes 61
3.21. Discussion 63
3.22. Continuity 63
Exercise 64
3.23. Restriction to Grid Points 64
3.24. Multidimensional Case 65
Miscellaneous Exercises 65
Bibliography and Comments 66

Chapter 4 Continuous Control Processes and the Calculus of Variations

4.1. Introduction 70
4.2. The Quadratic Case 72
4.3. Discussion 73
4.4. Formal Derivation of the Euler Equation 74
4.5. Haar's Device 75
Exercises 76
4.6. Discussion 76
4.7. Nonexistence of a Minimum—I 77
Exercise 77
4.8. Nonexistence of a Minimum—II 77
Exercise 78
4.9. Nonexistence of a Minimum—III 78
4.10. Existence of Solution of Euler Equation 79
4.11. Successive Approximations 79
Exercises 81
4.12. Conditional Uniqueness 82
4.13. A Plethora of Geodesics 82
Exercises 83
4.14. A Priori Bounds 83
Exercises 84
4.15. Convexity 84
Exercises 84
4.16. Sufficient Condition for Absolute Minimum 84
4.17. Uniqueness of Solution of Euler Equation 86
4.18. Demonstration of Minimizing Property—Small T 86
4.19. Discussion 87
4.20. Solution as Function of Initial State 87
Exercises 89
4.21. Solution as Function of Duration of Process 89
4.22. The Return Function 90
4.23. A Nonlinear Partial Differential Equation 90
4.24. Discussion 91
Exercises 91
4.25. More General Control Processes 92
4.26. Discussion 94
Exercises 94
4.27. Multidimensional Control Processes—I 94
Exercise 95
4.28. Auxiliary Results 95
Exercises 96
4.29. Multidimensional Control Processes—II 96
Exercise 98
4.30. Functional Analysis 98
4.31. Existence and Uniqueness of Solution of Euler Equation 99
4.32. Global Constraints 100
Exercise 101

4.33. Necessity of Euler Equation 101
4.34. Minimization by Inequalities 102
Exercise 103
4.35. Inverse Problems 104
Miscellaneous Exercises 104
Bibliography and Comments 105

Chapter 5 **Computational Aspects of the Calculus of Variations**

5.1. Introduction 108
5.2. Successive Approximations and Storage 108
5.3. Circumvention of Storage 110
5.4. Discussion 112
5.5. Functions and Algorithms 113
5.6. Quasilinearization 114
5.7. Convergence 115
5.8. Discussion 117
5.9. Judicious Choice of Initial Approximation 117
5.10. Circumvention of Storage 118
5.11. Multidimensional Case 118
5.12. Two-point Boundary-value Problems 119
5.13. Analysis of Computational Procedure 120
5.14. Instability 120
5.15. Dimensionality 121
5.16. Matrix Inversion 122
5.17. Tychonov Regularization 122
5.18. Quadrature Techniques 124
5.19. "The Proof Is in the Program" 125
5.20. Numerical Solution of Nonlinear Euler Equations 126
5.21. Interpolation and Search 126
5.22. Extrapolation 127
5.23. Bubnov-Galerkin Method 128
5.24. Method of Moments 129
5.25. Gradient Methods 130
5.26. A Specific Example 131
5.27. Numerical Procedure: Semi-discretization 132
5.28. Nonlinear Extrapolation 133
5.29. Rayleigh-Ritz Methods 134
Miscellaneous Exercises 134
Bibliography and Comments 135

Chapter 6 **Continuous Control Processes and Dynamic Programming**

6.1. Introduction 138
6.2. Continuous Multistage Decision Processes 139
6.3. Duality 140

6.4. Analytic Formalism 140
6.5. Limiting Form 142
6.6. Discussion 142
6.7. Associated Nonlinear Partial Differential Equations 142
6.8. Characteristics and the Euler Equation 144
6.9. Rigorous Aspects 144
6.10. Multidimensional Case 146
6.11. Riccati Equation 146
6.12. Computational Significance 148
6.13. Finite Difference Techniques 148
6.14. Unconventional Difference Approximations 150
6.15. Unconventional Difference Approximations Continued 150
6.16. Power Series Expansions 151
6.17. Perturbation Series 152
6.18. Existence and Uniqueness 153
6.19. Positivity 153
6.20. Uniqueness 154
6.21. Approximation in Policy Space 154
6.22. Quasilinearization 155
6.23. Representation of Solution of Partial Differential Equation 156
6.24. Constraints 158
6.25. Inverse Problems 158
6.26. Semi-groups and the Calculus of Variations 160
Miscellaneous Exercises 160
Bibliography and Comments 163

Chapter 7 **Limiting Behavior of Discrete Processes**

7.1. Introduction 167
7.2. Discrete Approximation to the Continuous and Conversely 168
7.3. Suboptimization 168
7.4. Lower Bound 169
7.5. Further Reduction 170
7.6. Linear Equations and Quadratic Criteria 170
7.7. Sophisticated Quadrature 170
7.8. Degree of Approximation 171
7.9. Quadratic Case 172
7.10. Convex Case 173
7.11. Deferred Passage to the Limit 174
7.12. Use of Analytic Structure 175
7.13. Self-consistent Convergence 176
7.14. Precise Formulation 176
7.15. Lipschitz Conditions 177
7.16. An Intermediate Process 178
7.17. Comparison of g_n and h_{2n} 179
7.18. $f_N(c, \Delta)$ as a Function of Δ 179
7.19. Almost Monotone Convergence 179
7.20. Discussion 180
Bibliography and Comments 180

Chapter 8 **Asymptotic Control Theory**

8.1. Introduction 181
8.2. Asymptotic Control 182
8.3. Existence of Limit of $f(c, T)$ 183
8.4. Poincare-Lyapunov Theory 184
8.5. Analogous Result for Two-point Boundary-value Problem 185
8.6. The Associated Green's Function 186
8.7. Conversion to Integral Equation 188
8.8. Conditional Uniqueness 189
8.9. Asymptotic Behavior of u—I 190
8.10. Asymptotic Behavior of u—II 190
8.11. Infinite Control Process 192
8.12. Multidimensional Case 192
8.13. Asymptotic Control 193
8.14. Boundedness of $\|x(t)\|$ 193
8.15. Convergence of $f(c, T)$ 194
8.16. Conclusion of Proof 195
8.17. Infinite Processes 195
8.18. Discrete Infinite Processes 196
8.19. Steady-state Average Behavior 197
8.20. Subadditive Functions 198
8.21. Proof of Theorem 199
Bibliography and Comments 201

Chapter 9 **Duality and Upper and Lower Bounds**

9.1. Introduction 202
9.2. Formalism 203
9.3. Quadratic Case 204
9.4. Multidimensional Quadratic Case 206
9.5. Numerical Utilization 207
9.6. The Legendre-Fenchel Transform 208
9.7. Convex g 209
9.8. Multidimensional Legendre-Fenchel Transform 210
9.9. Convex $g(x)$ 211
9.10. Alternate Approach 212
9.11. Duality 213
9.12. Upper and Lower Bounds for Partial Differential Equations 214
9.13. Upper Bounds for $f(c, T)$ 214
9.14. Lower Bounds 215
9.15. Perturbation Technique 216
9.16. Convexity of h 217
9.17. $2g(c) = c^2$, h Convex 217
9.18. The Maximum Transform 218
9.19. Application to Allocation Processes 219
9.20. Multistage Allocation 220
9.21. General Maximum Convolution 221
Miscellaneous Exercises 222
Bibliography and Comments 224

Chapter 10 Abstract Control Processes and Routing

10.1. Introduction 226
10.2. The Routing Problem 227
10.3. Dynamic Programming Approach 228
10.4. Upper and Lower Bounds 229
10.5. Existence and Uniqueness 231
10.6. Optimal Policy 233
10.7. Approximation in Policy Space 233
10.8. Computational Feasibility 234
10.9. Storage of Algorithms 235
10.10. Alternate Approaches 235
10.11. "Traveling Salesman" Problem 236
10.12. Stratification 237
10.13. Routing and Control Processes 238
10.14. Computational Procedure 239
10.15. Feasibility 240
10.16. Perturbation Technique 241
10.17. Generalized Routing 242
10.18. Pawn-King Endings in Chess 243
10.19. Discussion 244
Bibliography and Comments 245

Chapter 11 Reduction of Dimensionality

11.1. Introduction 248
11.2. A Terminal Control Process 249
11.3. Preliminary Transformation 250
11.4. New State Variables 250
11.5. Partial Differential Equation for $\varphi(z, T)$ 251
11.6. Discussion 252
11.7. Riccati Differential Equation 252
11.8. General Terminal Criterion 253
11.9. Constraints 253
11.10. Successive Approximations 254
11.11. Quadratic Case 255
11.12. A General Nonlinear Case 256
Bibliography and Comments 257

Chapter 12 Distributed Control Processes and the Calculus of Variations

12.1. Introduction 259
12.2. A Heat Control Process 260
12.3. The Euler Formalism 260
12.4. Rigorous Aspects 262
12.5. Laplace Transform 263
12.6. An Integral Equation 265

12.7. The Variational Equation 266
12.8. Computational Approaches 266
12.9. Modified Liouville-Neumann Solution 266
12.10. Use of Difference Approximations 267
12.11. Generalized Quadrature 268
12.12. Orthogonal Expansion and Truncation 270
12.13. Differential-Difference Equation 271
12.14. The Euler Equation 271
12.15. Discussion 272
12.16. Laplace Transform 572
12.17. Integral Equation 274
12.18. Variational Equation 274
12.19. Discretization 275
12.20. Discussion 275
Miscellaneous Exercises 275
Bibliography and Comments 276

Chapter 13 **Distributed Control Processes and Dynamic Programming**

13.1. Introduction 278
13.2. Formulation of a General Control Process 278
13.3. Multistage Decision Process 279
13.4. Functional Derivative 279
13.5. Formal Derivation of Functional Equation 280
13.6. Discussion 281
13.7. Quadratic Criteria 281
13.8. Integral Equations 281
13.9. Expression for min $J(u)$ 282
13.10. Functional Equation for $f(v, a)$ 283
13.11. The Form of $L(k(a, t), a)$ 283
13.12. Functional Equation for $q(t, s, a)$ 284
13.13. The Potential Equation 285
13.14. Reduction of Dimensionality—I 285
13.15. Reduction in Dimensionality—II 286
Miscellaneous Exercises 286
Bibliography and Comments 287

Chapter 14 **Some Directions of Research**

14.1. Introduction 289
14.2. Constraints 290
14.3. Control Takes Time 291
14.4. Principle of Macroscopic Uncertainty 292
14.5. "On-Line" Control 292
14.6. Monotone Approximation 293
14.7. Identification and Control 293
14.8. Mathematical Model-Making 294

14.9. Computing as a Control Process 294
14.10. Physiological Control Processes 294
14.11. Environmental Control 295
14.12. Classical and Nonclassical Mechanics 295
14.13. Two-Person and *N*-Person Processes 295
14.14. Conclusion 295
Bibliography and Comment 296

Author Index 299

Subject Index 304