

CONTENTS

1. INTRODUCTION 1

2. MATHEMATICAL PROGRAMMING 9
 - 2.1 General Definitions 9
 - 2.2 Formulation of a Mathematical Programming Problem 9
 - 2.3 Example of a Mathematical Programming Problem 11
 - 2.4 Classification of Mathematical Programming Problems 12
 - 2.5 Convexity 15
 - 2.6 The Kuhn-Tucker Theorem 19
 - 2.7 Duality 20

3. NUMERICAL SOLUTION OF MATHEMATICAL PROGRAMMING PROBLEMS 25
 - 3.1 Linear Programming 25
 - 3.2 Quadratic Programming 37
 - 3.3 Nonlinear Programming 41
 - 3.4 Unconstrained Minimization Methods 52

4. OPTIMAL CONTROL AND MATHEMATICAL PROGRAMMING 59
 - 4.1 Introduction 59
 - 4.2 Formulation of the Problem 60
 - 4.3 Mathematical Programming and Optimal Control 62
 - 4.4 Computational Considerations 64

5. LINEAR CONTINUOUS-TIME SYSTEMS 70

- 5.1 Introduction 70
- 5.2 Formulation of the Problem 71
- 5.3 A Linear System With Unspecified Sampling Intervals 73
- 5.4 Fuel-Optimal Problem 77
- 5.5 Fuel-Optimal Rendezvous Problem 79
- 5.6 The Time-Optimal Problem 85
- 5.7 The Generalized Programming Approach 94
- 5.8 Application in Computing Optimal Controls for a Nuclear Rocket Reactor 103

6. NONLINEAR CONTINUOUS-TIME SYSTEMS 111

- 6.1 Introduction 111
- 6.2 Xenon Poisoning Control of Nuclear Reactors 111
- 6.3 Higher-order Approximation; A Trajectory Optimization Problem 117
- 6.4 Computer Adjustment of Parameters of Nonlinear Control Systems 120
- 6.5 The Interior Penalty Method 131
- 6.6 Solution of Two-Point Boundary-Value Problems 132

7. LINEAR DISCRETE-TIME SYSTEMS 135

- 7.1 Introduction 135
- 7.2 Examples of Minimization Problems 136
- 7.3 Design of a Digital Controller 141
- 7.4 Discrete-time Controlled Systems with Unknown Sampling Periods 150
- 7.5 Sampled-Data Systems with Quantized Control 158
- 7.6 Concluding Remarks 169

8. NONLINEAR DISCRETE-TIME SYSTEMS 172

- 8.1 Introduction 172
- 8.2 Example: A Nonlinear Second-Order System 175
- 8.3 An Antenna Tracking Control System With a Nonlinearity 178
- 8.4 A Digitally Controlled Nonlinear System 181
- 8.5 Design of a Digital Controller for a Nonlinear Sampled-Data System 187
- 8.6 An Iterative Solution 193

9. STOCHASTIC SYSTEMS 197

- 9.1 Introduction 197
- 9.2 Combined MP-Monte Carlo Approach 198

9.3 Statistical Design of Sampled-Data Control Systems 200
9.4 Application in Optimal Estimation Problems 208
9.5 Identification 211

10. DISTRIBUTED-PARAMETER SYSTEMS 219

10.1 Introduction 219
10.2 A Heat Conduction System 219
**10.3 Multivariable Distributed-Parameter Sampled-Data
Systems 222**

AUTHOR INDEX 231

SUBJECT INDEX 235