

# Contents

**Preface**.....iii

**Chapter 1. Introduction**..... **1**

- 1.1 The Recursive Approach..... 4
- 1.2 The Essence of the Hamiltonian Approach..... 14
- 1.3 Overview..... 20
- References..... 22

**Chapter 2. Continuous-Time Linear Optimal Control Systems**..... **29**

- 2.1** Exact Decomposition of the Algebraic Riccati Equation..... 30
  - 2.1.1 Case Study: Magnetic Tape Control..... 41
- 2.2** Open-Loop Singularly Perturbed Linear Control Problem..... 41
  - 2.2.1 Case Study: Magnetic Tape Control..... 46
- 2.3** Kalman Filtering for Linear Singularly Perturbed Systems..... 47
  - 2.3.1 Case Study: An F-15 Aircraft..... 56
- 2.4** Optimal Linear-Quadratic Gaussian Control..... 57
  - 2.4.1 Case Study: LQG Controller for an F-15 Aircraft..... 60
  - 2.4.2 Case Study: LQG Controller for an AIRC Aircraft..... 61
- 2.5** Comments..... 64
- Appendix 2.1..... 64
- Appendix 2.2..... 65
- Appendix 2.3 New Version of the Chang Transformation..... 67
- References..... 69

<b>Chapter 3. Discrete-Time Linear Optimal Control Systems</b> .....	<b>73</b>
<b>3.1 Linear-Quadratic Optimal Control</b> .....	75
3.1.1 Case Study: Discrete Model of an F-15 Aircraft .....	85
<b>3.2 Kalman Filtering for Discrete Singularly Perturbed Systems</b> .....	87
<b>3.3 Linear-Quadratic Optimal Gaussian Control Problem</b> .....	94
3.3.1 Case Study: A Steam Power System.....	98
<b>3.4 Open-Loop Discrete Singularly Perturbed Control Problem</b> .....	99
3.4.1 Case Study: An F-8 Aircraft Control Problem.....	105
<b>3.5 Comments</b> .....	106
Appendix 3.1.....	108
Appendix 3.2.....	108
Appendix 3.3.....	110
Appendix 3.4 New Version of the Chang Transformation.....	111
References.....	112
<b>Chapter 4. Optimal Control and Filtering of Multimodeling Structures</b> .....	<b>117</b>
<b>4.1 Decomposition of the Regulator Algebraic Riccati Equation</b> .....	119
<b>4.2 Decomposition of the Optimal Kalman Filter</b> .....	132
<b>4.3 Case Studies</b> .....	139
4.3.1 Power Plant Control System.....	139
4.3.2 Filtering Problem for an Automobile.....	141
<b>4.4 Comments</b> .....	143
Appendix 4.1.....	143
Appendix 4.2.....	148
Appendix 4.3.....	149
Appendix 4.4.....	150
References.....	152
<b>Chapter 5. <math>H_\infty</math> Optimal Control and Filtering</b> .....	<b>155</b>
<b>5.1 Basic <math>H_\infty</math> Controllers of Linear Systems</b> .....	157
<b>5.2 Singularly Perturbed Optimal <math>H_\infty</math> Control Problem</b> .....	160
<b>5.3 Solution of the Singularly Perturbed <math>H_\infty</math> Algebraic Riccati Equation</b> ....	162
5.3.1 Case Study: $H_\infty$ Optimal Control of an F-8 Aircraft.....	169
<b>5.4 <math>H_\infty</math> Filtering</b> .....	170
<b>5.5 <math>H_\infty</math> Filter for Singularly Perturbed Systems</b> .....	173
5.5.1 Decomposition of the $H_\infty$ Filter Algebraic Riccati Equation.....	174
5.5.2 Decomposition of the Singularly Perturbed $H_\infty$ Filter.....	180
5.5.3 Case Study: $H_\infty$ Filter for an F-8 Aircraft.....	183
<b>5.6 Conclusions</b> .....	184
References.....	185

<b>Chapter 6. High Gain, Cheap Control, and Small Noise Problems .....</b>	<b>191</b>
<b>6.1 Linear-Quadratic Optimal Continuous-Time High Gain and Cheap Control Problems.....</b>	<b>192</b>
6.1.1 High Gain Optimal Feedback Control.....	193
6.1.2 Optimal Cheap Control Problem.....	195
<b>6.2 Open-Loop Continuous-Time Cheap Control and High Gain Problems..</b>	<b>196</b>
<b>6.3 Slow-Fast Decoupling of the Cheap Control/High Gain Continuous-Time Algebraic Riccati Equation.....</b>	<b>200</b>
<b>6.4 Small Measurement Noise Continuous-Time Kalman Filter.....</b>	<b>206</b>
6.4.1 Exact Local Filter Decomposition.....	210
6.4.2 Case Study: Kalman Filtering for a System Positioning Problem...	217
<b>6.5 Cheap Control Problem for Sampled Data Linear Systems.....</b>	<b>218</b>
<b>6.6 Comments.....</b>	<b>226</b>
Appendix 6.1.....	226
Appendix 6.2.....	227
Appendix 6.3.....	228
References.....	229
<b>Chapter 7. Eigenvector Approach for Slow-Fast Decoupling .....</b>	<b>235</b>
<b>7.1 Exact Slow-Fast Decomposition of Singularly Perturbed Systems: A Summary .....</b>	<b>236</b>
<b>7.2 The Eigenvector Method for Nonsymmetric (Nonsquare) Algebraic Riccati Equation .....</b>	<b>241</b>
<b>7.3 Exact Decomposition Algorithm for Singularly Perturbed Systems .....</b>	<b>245</b>
<b>7.4 Exact Decomposition Algorithm for Regular Systems .....</b>	<b>251</b>
<b>7.5 Case Studies.....</b>	<b>252</b>
7.5.1 Case Study: Fluid Catalytic Reactor.....	253
7.5.2 Case Study: Inverted Pendulum.....	254
<b>7.6 Conclusions.....</b>	<b>256</b>
References.....	256
<b>Chapter 8. Additional Topics .....</b>	<b>259</b>
<b>8.1 Nonstandard Continuous-Time Singularly Perturbed Linear Systems.....</b>	<b>260</b>
8.1.1 Optimal Control of Nonstandard Linear Systems.....	262
8.1.2 Kalman Filtering for Nonstandard Linear Systems.....	267
8.1.3 Linear Quadratic Optimal Stochastic Controller.....	270
8.1.4 Case Study: A Flexible Space Structure.....	272
<b>8.2 On the Finite Horizon Feedback Optimization Problem.....</b>	<b>275</b>
<b>8.3 Slow-Fast Decomposition of Fridman, Sobolev, and Strygin.....</b>	<b>284</b>
8.3.1 Integral Manifolds for Singularly Perturbed Systems.....	285
8.3.2 Linear Optimal Control via Slow and Fast Integral Manifolds.....	289

<b>8.4</b> Conclusions.....	293
Appendix 8.1.....	293
References.....	299
<b>Chapter 9. Concluding Remarks.....</b>	<b>303</b>
References.....	304
<b>Index.....</b>	<b>307</b>