

## **Contents**

## Preface to the English Translation, v Preface to the Russian Edition, vii

chapter 1	Introduction		
	§1. The Time-Optimal Problem	1	
	1. The Concept of Controlled Objects	1	
	2. The Control Problem	4	
	3. The Equations of Motion of an Object	7	
	4. Admissible Controls	9	
	§2. Basic Trends in the Theory of Optimal Processes	13	
	5. The Method of Dynamic Programming	13	
	6. The Maximum Principle	18	
	7. Discussion of the Maximum Principle	22	
	§3. Example: The Synthesis Problem	24	
	8. An Example of Application of the Maximum Principles	24	
	9. The Proof of Optimality of Trajectories	28	
	10. On the Differentiability of the Bellman's Function	30	
	11. The Problem of the Synthesis of Optimal Controls	33	
chapter 2	The Maximum Principle—A Necessary Condition		
	for Optimality		
	§4. Some Information from Geometry and the Theory of		
	Ordinary Differential Equations	37	
	12. Simplest Concepts of n-Dimensional Geometry	37	
		χi	

		<ul><li>13. Some Properties of Convex Sets</li><li>14. An Existence and Uniqueness Theorem</li></ul>	42 45
		<ul><li>15. The System of Variational Equations</li><li>16. Adjoint Linear Systems</li></ul>	50 54
	<b>§</b> 5.	The Maximum Principle (the Time-Optimal Case)	56
		17. Variations of Controls	56
		18. Perturbation of Trajectories 19. The Fundamental Lemma	58 63
		20. Proof of the Fundamental Lemma	67
		21. The Maximum Principle	75
		22. The Constancy of the Function H	79
chapter 3	Line	ar Time-Optimal Processes	83
	<b>§</b> 6.	Convex Polyhedra	83
	Ū	23. Definition of Convex Polyhedra	83
		24. The Boundary of a Convex Polyhedron	<i>85</i>
		25. Convex Hull	88
		26. Support Properties of Convex Polyhedra	90
	§7.	The Linear Optimal Control Problem	92
		27. Formulation of the Problem	92
		28. The Maximum Principle—a Necessary and	
		Sufficient Condition for Optimality	96
		29. Procedure for the Solution of Linear Optimal Control	100
		Problems	.100
	<b>§</b> 8.	Basic Theorems on Linear Time-Optimal Processes	103
		30. Theorems on the Number of Switchings	103
		31. Simulation of Optimal Processes Utilizing Relays	108
		32. The Uniqueness Theorem	114
		33. The Existence Theorem	116
•		34. The Proofs of the Lemmas	122
	<b>§</b> 9.	Computational Methods	125
		35. Determination of the Initial Values of the Auxiliary	
		Variables: Neustadt's Differential Equation	125
		36. Determination of the Initial Values of the	100
		Auxiliary Variables: Eaton's Iterative Process	133
	§10.	The Solution of the Synthesis Problem for a Linear	
		System of the Second Order	139
		37. Simplification of the Equations of a Linear	
		Controlled Object	139
		38. Solution of the Synthesis Problem in the Case of	
		$Complex\ Eigenvalues$	144

	Contents	xiii
	39. Solution of the Synthesis Problem in the Case of Real Eigenvalues	156
	40. Synthesis of Optimal Controls for an Equation of the Second Order	167
chapter 4	Foundations of the Method of Dynamic Programming and Sufficient Conditions for Optimality	174
	§11. Estimation of the Transition Time of a Process 41. The Idea of the Method 42. Sufficient Condition for Optimality in the Form of the Principle of Dynamic Programming 43. Piecewise Smooth Sets 44. Proof of the Fundamental Lemma	174 174 176 179 180
	§12. Sufficient Condition for Optimality in the Form of the Maximum Principle 45. Regular Synthesis and Formulation of the Sufficient Condition 46. Proof of Sufficienty	
	§13. Examples of the Synthesis of Optimal Controls in Nonlinear Systems of the Second Order 47. First Example 48. Description of the Synthesis 49. Proof 50. Second Example 51. Synthesis of Optimal Controls in Non-Oscillatory Systems of the Second Order 52. Synthesis of Optimal Controls in Nonlinear Oscillatory Systems of the Second Order	194 194 196 199 204 205
chapter 5	Formulation of Other Optimal Control Problems	233
	§14. The Problem with Variable Endpoints 53. Preliminary Discussion 54. Manifolds and Their Tangent Planes 55. The Transversality Conditions and the Formation of the Theorem 56. Proof (The Case of a Variable Right-Hand Endpoint) 57. Proof (General Case) 58. An Oscillation Theorem	233 233 235 237 239 243 244
	§15. The General Maximum Principle 59. Formulation of the Problem 60. Fundamental Theorem	249 249 250

## xiv Contents

	61. The Problem with Variable Endpoints	254
	62. Bellman's Equation and Sufficient Conditions f	or
	Optimality	254
<b>§</b> 16.	Various Generalizations	256
	63. The Maximum Principle for Nonautonomous	
	Systems	256
	64. Optimal Processes with Parameters	260
	65. The Isoperimetric Problem and the Problem wit	$^{t}h$
	Fixed Time	264
Refe	erences	268
Inde	ex	269