

Contents

Symbols, xiii–xiv

PART ONE GRADIENT OPTIMIZATION

Chapter 1 Introduction **3**

1.1 Statement of the General Problem, 3

Chapter 2 Basic Mathematical Concepts **7**

2.1 Some Fundamental Definitions, 7

2.2 Linear and Bilinear Operators, 12

2.3 Tangency and the Derivative of an Operator, 18

2.4 The Derivative of a Composite Operator and
the Second Derivative of an Operator, 23

2.5 The Taylor Series, Expansion of a Functional, 28

2.6 The Minimum of a Functional, 30

Problems, 36

References, 38

Chapter 3 Conjugate Gradient Descent **39**

3.1 Introduction, 39

3.2 Conjugate Descent, 41

3.3 Conjugate Gradient Descent of a Quadratic
Functional, 44

3.4 Conjugate Gradient Descent of a Smooth
Functional, 56

- 3.5 Scaled Conjugate Gradient Descent in \mathcal{R}^n , 63
 - Problems, 83
 - References, 84

PART TWO NONLINEAR CONTROL

Chapter 4	The Gradient of the Cost Functional for Some Common Cases of Interest in Control Systems	89
4.1	A General Method for Finding the Gradient of a Functional, 89	
4.2	The Cost Functional of Interest in Control System Design, 92	
4.3	The Gradient for the Case of a Continuous Function Input, 94	
4.4	The Gradient in the Space of Input Control Parameters, 103	
4.5	The Case of a Sampled Input, 111	
4.6	Summary 115 Problems, 117 References, 119	
Chapter 5	The Gradient of the Cost Functional in Some Special Cases of Interest in Control Systems	120
5.1	Some Motivating Considerations, 120	
5.2	Piecewise Continuous Control Inputs, 121	
5.3	The Gradient of a Cost Functional on the Space of Pulse-Width Modulated Control Inputs, 139	
5.4	Variable Initial Conditions—Periodic Boundary Conditions, 148	
5.5	Systems with Delay, 155	
Chapter 6	Design of Controllers by Gradient Methods	173
6.1	The Basic Approach, 173	
6.2	State Variable Feedback Controller, 174	
6.3	The Model Follower Controller, 185	
6.4	Design of Controllers Using Stochastic Test Signals, 194	
6.5	Cascade-Compensated Feedback Tracking System, 210	
6.6	Controller Design and Parameter Identification for a Stirred Tank Mixer, 219 References 232	

Appendices	233
A Properties of a Positive-Definite Linear Operator	233
B Some Practical Aspects of the Problem of Finding α to Minimize $F(x_i + \alpha p_i)$ in the Application of Conjugate Descent	236
C Solution to the Differential Equation $\dot{x} = A(t)x + B(t)u$	240
D The Adjoint System	242
E A State Transition Matrix Solution to a System of Linear, Time-Varying, Difference-Differential Equations	244
F Solution to the Discrete, Linear System $x_{k+1} = A_k x_k + B_k u_k$	248
G A Program for Conjugate Gradient Descent	250
Answers to Selected Problems	255
Index	261