Contents

Series Preface v

Preface to the Second Edition vii

Preface to the First Edition ix

1 Introduction 1

1.1 What Is Mathematical Control Theory? 1
1.2 Proportional-Derivative Control 2
1.3 Digital Control 6
1.4 Feedback Versus Precomputed Control 9
1.5 State-Space and Spectrum Assignment 11
1.6 Outputs and Dynamic Feedback 16
1.7 Dealing with Nonlinearity 20
1.8 A Brief Historical Background 22
1.9 Some Topics Not Covered 23

2 Systems 25

2.1 Basic Definitions 25
2.2 I/O Behaviors 30
2.3 Discrete-Time 32
2.4 Linear Discrete-Time Systems 36
2.5 Smooth Discrete-Time Systems 39
2.6 Continuous-Time 41
2.7 Linear Continuous-Time Systems 46
2.8 Linearizations Compute Differentials 53
2.9 More on Differentiability* 64
2.10 Sampling 72
2.11 Volterra Expansions* 73
2.12 Notes and Comments 77

*Can be skipped with no loss of continuity.
3 Reachability and Controllability 83
  3.1 Basic Reachability Notions 83
  3.2 Time-Invariant Systems 86
  3.3 Controllable Pairs of Matrices 94
  3.4 Controllability Under Sampling 101
  3.5 More on Linear Controllability 106
  3.6 Bounded Controls* 119
  3.7 First-Order Local Controllability 124
  3.8 Controllability of Recurrent Nets* 130
  3.9 Piecewise Constant Controls 138
  3.10 Notes and Comments 140

4 Nonlinear Controllability 143
  4.1 Lie Brackets 143
  4.2 Lie Algebras and Flows 149
  4.3 Accessibility Rank Condition 156
  4.4 $\mathfrak{ad}$, Distributions, and Frobenius’ Theorem 166
  4.5 Necessity of Accessibility Rank Condition 179
  4.6 Additional Problems 181
  4.7 Notes and Comments 183

5 Feedback and Stabilization 185
  5.1 Constant Linear Feedback 185
  5.2 Feedback Equivalence* 191
  5.3 Feedback Linearization* 199
  5.4 Disturbance Rejection and Invariance* 209
  5.5 Stability and Other Asymptotic Notions 213
  5.6 Unstable and Stable Modes* 217
  5.7 Lyapunov and Control-Lyapunov Functions 220
  5.8 Linearization Principle for Stability 235
  5.9 Introduction to Nonlinear Stabilization* 241
  5.10 Notes and Comments 259

6 Outputs 265
  6.1 Basic Observability Notions 265
  6.2 Time-Invariant Systems 272
  6.3 Continuous-Time Linear Systems 280
  6.4 Linearization Principle for Observability 284
  6.5 Realization Theory for Linear Systems 287
  6.6 Recursion and Partial Realization 294
  6.7 Rationality and Realizability 301
  6.8 Abstract Realization Theory* 307
  6.9 Notes and Comments 315

*Can be skipped with no loss of continuity.
7 Observers and Dynamic Feedback 319
  7.1 Observers and Detectability 319
  7.2 Dynamic Feedback 325
  7.3 External Stability for Linear Systems 330
  7.4 Frequency-Domain Considerations 335
  7.5 Parametrization of Stabilizers 341
  7.6 Notes and Comments 349

8 Optimality: Value Function 351
  8.1 Dynamic Programming* 353
  8.2 Linear Systems with Quadratic Cost 367
  8.3 Tracking and Kalman Filtering* 375
  8.4 Infinite-Time (Steady-State) Problem 384
  8.5 Nonlinear Stabilizing Optimal Controls 394
  8.6 Notes and Comments 399

9 Optimality: Multipliers 403
  9.1 Review of Smooth Dependence 403
  9.2 Unconstrained Controls 405
  9.3 Excursion into the Calculus of Variations 415
  9.4 Gradient-Based Numerical Methods 421
  9.5 Constrained Controls: Minimum Principle 424
  9.6 Notes and Comments 427

10 Optimality: Minimum-Time for Linear Systems 429
  10.1 Existence Results 430
  10.2 Maximum Principle for Time-Optimality 437
  10.3 Applications of the Maximum Principle 442
  10.4 Remarks on the Maximum Principle 449
  10.5 Additional Exercises 450
  10.6 Notes and Comments 453

APPENDIXES

A Linear Algebra 455
  A.1 Operator Norms 455
  A.2 Singular Values 456
  A.3 Jordan Forms and Matrix Functions 460
  A.4 Continuity of Eigenvalues 464

B Differentials 469
  B.1 Finite Dimensional Mappings 469
  B.2 Maps Between Normed Spaces 471

*Can be skipped with no loss of continuity.
C Ordinary Differential Equations 475
C.1 Review of Lebesgue Measure Theory ...................... 475
C.2 Initial-Value Problems .................................. 481
C.3 Existence and Uniqueness Theorem ...................... 482
C.4 Linear Differential Equations ........................... 495
C.5 Stability of Linear Equations ............................ 499

Bibliography 501

List of Symbols 527