

CONTENTS

1	INTRODUCTION	1
1-1	Optimization in Perspective	1
1-2	The Concepts of System and State	3
1-3	Performance Measures	5
1-4	Constraints	7
1-5	Optimization Problems	8
1-6	Conditions for Optimality	18
1-7	Approaches to Solution	19
1-8	Forms of Solutions	22
1-9	Sensitivity and Identification	24
1-10	Discussion	26
2	CLASSICAL THEORY OF MINIMA AND MAXIMA	29
2-1	Introduction	29
2-2	Basic Concepts and Notation	30
2-3	Functions of One Variable	31
2-4	Functions of Several Variables	35
2-5	Equality Constraints and a Lagrange Multiplier	36
2-6	General Case of Equality Constraints	42
2-7	Inequality Constraints	43
2-8	Extremization of Integrals	45
2-9	Sensitivity Analysis	47
2-10	Conclusion	51
3	CLASSICAL CALCULUS OF VARIATIONS	62
3-1	Introduction	62
3-2	Preliminary Concepts	64

	<i>a. Continuity, Extrema, and Variations</i>	64
	<i>b. Classes of Problems and Equivalence Relations</i>	66
3-3	The Problem of Lagrange: Scalar Case	68
	<i>a. Problem Statement and the First Variation</i>	68
	<i>b. Fundamental Lemma</i>	70
	<i>c. First Necessary Condition and First-Variational Curves</i>	71
	<i>d. A Corner Condition</i>	72
	<i>e. The Euler-Lagrange Equation</i>	73
3-4	Isoperimetric Constraints	75
3-5	Variable End-Point Conditions	82
3-6	Corner Conditions	87
3-7	The Problem of Lagrange: State-Vector Case	90
3-8	Constraints	91
	<i>a. Isoperimetric Constraints</i>	91
	<i>b. Constraints of the Form $g_i(\mathbf{x}, \dot{\mathbf{x}}, t) = 0$</i>	92
	<i>c. Constraints of the Form $z_i(\mathbf{x}, t) = 0$</i>	94
	<i>d. Inequality Constraints</i>	95
3-9	A General Control Problem	100
3-10	Sufficient Conditions and Additional Necessary Conditions	104
	<i>a. Discussion</i>	104
	<i>b. The Second Variation and the Legendre Condition</i>	105
	<i>c. Fields of Solutions</i>	107
	<i>d. The Jacobi Condition</i>	109
	<i>e. Sufficient Condition for Weak Extrema</i>	112
	<i>f. Green's Theorem</i>	114
	<i>g. The Weierstrass Condition and Strong Extrema</i>	115
3-11	Direct Methods	118
	<i>a. Discussion</i>	118
	<i>b. Series Approximations</i>	119
	<i>c. Finite Differences</i>	121
3-12	Sensitivity Considerations	123
3-13	Conclusion	124
4	WIENER-HOPF SPECTRUM FACTORIZATION AND FREQUENCY-DOMAIN OPTIMIZATION	135
4-1	Introduction	135
4-2	Filter, Control, and Predictor Problems	136
	<i>a. Description of the System</i>	136
	<i>b. Integral-Square-Error Problems</i>	137
	<i>c. Mean-Square-Error Problems</i>	140
4-3	A General Optimal Pulse-Shape Problem	141
	<i>a. Description of the System</i>	141

	<i>b. Maximum Peak Output</i>	143
	<i>c. Maximum of the Average Output</i>	144
4-4	A General Problem and Solution	144
	<i>a. The Problem</i>	144
	<i>b. Initial Steps to Solution</i>	144
	<i>c. Notation for Spectrum Factorization</i>	147
	<i>d. Solution Using Wiener-Hopf Spectrum Factorization</i>	149
4-5	Solutions to Filter, Control, and Predictor Problems	150
4-6	Solutions to Optimal Pulse-Shape Problems	162
4-7	Non-Wiener-Hopf-Type Frequency-Domain Problems	170
	<i>a. General Comments</i>	170
	<i>b. Pulse Shape for Maximum Output Energy</i>	170
4-8	Sensitivity Considerations in Design	173
4-9	Conclusion	182
5	THE SIMPLEX TECHNIQUE AND LINEAR PROGRAMMING	193
5-1	Introduction	193
5-2	The General Problem and Its Standard Form	194
5-3	Conversion to the Standard Form	195
5-4	Analytical Basis	200
	<i>a. Prelude</i>	200
	<i>b. Convexity</i>	201
	<i>c. Extreme Point and Verticity Properties</i>	203
	<i>d. Optimal P at a Vertex</i>	204
5-5	Simplex Algorithm Theory	204
5-6	Simplex Algorithm Mechanics: The Simplex Tableau	209
5-7	Initializing and Scaling	215
	<i>a. Avoiding Initial Degeneracy</i>	215
	<i>b. Generating an Initial Basic Feasible Solution</i>	217
	<i>c. Scaling</i>	218
5-8	Upper-Bounding Algorithm	224
5-9	Dual Problems	227
	<i>a. Duals in General</i>	227
	<i>b. Symmetric Duals</i>	227
	<i>c. Other Duals</i>	229
5-10	Sensitivity Analysis	232
5-11	Analog Solutions	234
	<i>a. Analogies</i>	234
	<i>b. Linear Programming on the General-Purpose Analog Computer</i>	235
5-12	Applications	239
	<i>a. Problems of Economics</i>	239
	<i>b. Control Problems</i>	240

<i>c. Communications Problems</i>	244
<i>d. Circuit Design Applications</i>	248
<i>e. Field Problems</i>	251
<i>f. Other Applications</i>	253
5-13 Conclusion	254
6 SEARCH TECHNIQUES AND NONLINEAR PROGRAMMING	264
6-1 Introduction	264
6-2 Geometrical Interpretation and Scaling	266
<i>a. Local Properties</i>	266
<i>b. Regional Properties</i>	267
<i>c. Scaling and Change of Variables</i>	270
<i>d. Noise Considerations</i>	271
<i>e. Constraint Geometry</i>	272
6-3 One-Dimensional Search	272
<i>a. Newton-Raphson Search</i>	272
<i>b. Cubic-Convergent Search without Second Derivatives</i>	274
<i>c. Quadratic-Convergent Search without Derivatives</i>	277
<i>d. Fibonacci Search</i>	280
<i>e. Search by Golden Section</i>	284
<i>f. One-Dimensional Search in n-Dimensional Space</i>	286
6-4 Nonsequential Methods	287
<i>a. Nonsequential Random Search</i>	288
<i>b. Nonsequential Factorial Search</i>	288
6-5 Univariate and Relaxation Search	292
<i>a. Univariate Search</i>	292
<i>b. Southwell's Relaxation Search</i>	292
<i>c. Southwell-Synge Search</i>	293
6-6 Basic Gradient Methods	296
<i>a. Common Features</i>	296
<i>b. Continuous Steepest Ascent (Descent)</i>	297
<i>c. Discrete Steepest Ascent (Descent)</i>	299
<i>d. Newton Search</i>	307
6-7 Acceleration-Step Search	309
<i>a. Two-Dimensional Case</i>	309
<i>b. n-Dimensional Case: PARTAN</i>	312
6-8 Conjugate-Direction Methods	314
<i>a. Conjugate Directions</i>	314
<i>b. Method of Fletcher and Reeves</i>	319
<i>c. Davidon's Method via Fletcher and Powell (The DFP Method)</i>	320
6-9 Other Search Methods	322

<i>a. Discussion</i>	322
<i>b. Pattern Search</i>	322
<i>c. Search by Directed Array</i>	324
<i>d. Creeping Random Methods</i>	329
<i>e. Centroid Methods</i>	329
6-10 Combined Use of Indirect and Direct Methods	331
<i>a. Equation Solution by Search</i>	331
<i>b. Reduction of Dimensionality</i>	332
6-11 Constraints	333
<i>a. The Nonlinear Programming Problem</i>	333
<i>b. Outside Penalty Functions for Inequality Constraints</i>	334
<i>c. Penalty Functions for Equality Constraints</i>	335
<i>d. Minimization of the Penalized Performance Measure</i>	335
<i>e. Inside Penalty Functions</i>	339
<i>f. Equality Constraints and Classical Lagrange Multipliers</i>	341
<i>g. General Constraints and Lagrange Multipliers</i>	342
6-12 Comparison of Techniques	345
6-13 Conclusion	350
7 A PRINCIPLE OF OPTIMALITY AND DYNAMIC PROGRAMMING	367
7-1 Introduction	367
7-2 Allocation Problems	369
<i>a. Problem Statement and Applications</i>	369
<i>b. Dynamic Programming Approach to Solution</i>	371
7-3 Efficiency Comparison	378
7-4 Redundancy to Improve Reliability	378
7-5 Minimal Chain Problems	380
<i>a. Chain Networks</i>	380
<i>b. Forward Solution I</i>	381
<i>c. Backward Solution I</i>	383
<i>d. Backward Solution II</i>	383
<i>e. Comparison of Forward and Backward Solutions</i>	385
7-6 A Control Problem	386
<i>a. Statement of the Problem</i>	386
<i>b. Backward Solutions</i>	387
<i>c. Forward Solutions</i>	390
7-7 Numerical Considerations	394
7-8 A Principle of Optimality	402
7-9 Placement of Transmission-Line Towers	404
7-10 n State Variables: Discrete Processes	408
<i>a. Problems and Difficulties</i>	408

<i>b. Series Approximations</i>	411
<i>c. Lagrange Multipliers</i>	412
<i>d. Region-Limiting Strategies and Iterated Dynamic Programming</i>	414
7-11 Approximations in Function and Policy Space	418
<i>a. A Control Problem</i>	418
<i>b. An Approximation in Function Space</i>	419
<i>c. An Approximation in Policy Space</i>	420
<i>d. Nonoriented Minimal Chain Problems</i>	422
7-12 Continuous Decision Processes: Discrete Approximations with n State Variables	423
<i>a. A General Control Problem</i>	423
<i>b. Recurrence Relations with Prespecified Time Increments</i>	424
<i>c. A Continuous Recurrence Relation</i>	426
<i>d. Recurrence Relations with Controlled Time Increments</i>	428
7-13 Continuous Decision Problems: Calculus of Variations and Extensions	431
<i>a. The Problem and Its Forward Recurrence Relation</i>	431
<i>b. Hamilton-Jacobi Equations</i>	433
<i>c. Costate Equations</i>	434
<i>d. Hamiltonian Functions</i>	436
<i>e. Necessary Conditions: A Maximum Principle</i>	436
<i>f. Necessary Conditions: Classical Calculus of Variations</i>	439
7-14 Quadratic Minimum-Cost Function and Closed-Loop Control	440
<i>a. A General Case</i>	440
<i>b. Steady-State Riccati Equations</i>	447
7-15 A Stochastic Control Problem	450
7-16 Estimation of State Variables in the Presence of Noise	452
<i>a. Modal Trajectory Estimation</i>	452
<i>b. Discrete Kalman-Bucy Filter</i>	457
7-17 Conclusion	462
8 A MAXIMUM PRINCIPLE	478
8-1 Introduction	478
8-2 Preliminary Concepts	479
8-3 A Canonical Problem Form and Equivalent Problems	481
8-4 A Maximum Principle	485
8-5 The Constancy of \mathcal{H}^*	486
8-6 The General Transversality Condition	493
8-7 Time Optimal Control	500
<i>a. Comments</i>	500
<i>b. A Second-Order System</i>	502

	<i>c. Optimal Switch-Time Evaluation</i>	510
8-8	Search Techniques for Solution of Boundary-Value Problems	513
	<i>a. Comments</i>	513
	<i>b. Utilization of \mathcal{H} in a Search Solution</i>	515
	<i>c. A Newton-Raphson Algorithm for Linearization of Differential Equations and Solution of Two-Point Boundary-Value Problems</i>	517
	<i>d. Iterative Solutions with Stabilization via Riccati Equations</i>	519
	<i>e. A Riccati Transformation</i>	521
8-9	Non-Normal Solutions	523
8-10	Singular Solutions	525
8-11	Equivalent Principles	536
	<i>a. An Equivalent Minimum Principle</i>	536
	<i>b. Necessary Conditions for End-Point Functionals</i>	537
8-12	Conclusion	539

APPENDICES

A.	MATRIX IDENTITIES AND OPERATIONS	555
B.	TWO-SIDED LAPLACE TRANSFORM THEORY	566
C.	CORRELATION FUNCTIONS AND POWER-DENSITY SPECTRA	572
D.	INEQUALITIES AND ABSTRACT SPACES	580
	AUTHOR INDEX	593
	SUBJECT INDEX	599