

Contents

Preface	ix
Acknowledgements	x
How to Read this Book	xi
List of Figures	xiv
List of Tables	xv
Notation	xvii
1 Introduction	1
1.1 The Standard Problem of Nonlinear H_∞ Control	1
1.1.1 The Plant	2
1.1.2 The Class of Controllers	2
1.1.3 Control Objectives	2
1.1.4 A Classic Example	3
1.2 The Solution for Linear Systems	4
1.2.1 Problem Formulation	4
1.2.2 Background on Riccati Equations	5
1.2.3 Standard Assumptions	5
1.2.4 Problem Solution	6
1.2.5 The Linear Solution from a Nonlinear Viewpoint	7
1.3 The Idea of the Nonlinear Solution	8
1.3.1 The State Feedback Control Problem	8
1.3.1.1 Problem Statement	8

1.3.1.2	Problem Solution	9
1.3.1.3	The State Feedback Central Controller	9
1.3.2	The Information State	11
1.3.2.1	Reversing Arrows	11
1.3.2.2	Definition	13
1.3.3	The Central Controller	15
1.3.4	Equilibrium Information States	15
1.3.5	Finding u^* and Validating the Controller	16
1.3.5.1	Construction of the Central Controller	17
1.3.5.2	Validating the Controller	17
1.3.5.3	Storage Functions	18
1.3.6	Example: Linear Systems	19
1.3.6.1	$W(p)$ for linear systems	19
1.3.6.2	The Information State	19
1.4	Singular Functions	20
1.4.1	Singular Equilibrium Information States	22
1.4.2	The Central Controller Dynamics	22
1.4.2.1	Computational Requirements	23
1.5	Attractors for the Information State	24
1.6	Solving the PDE and Obtaining u^*	25
1.6.1	Certainty Equivalence	25
1.6.2	Bilinear Systems	26
1.7	Factorization	27
1.8	A Classical Perspective on H_∞ Control	28
1.8.1	Control	28
1.8.2	Broadband Impedance Matching	31
1.9	Nonlinear “Loop Shaping”	32
1.10	Other Performance Functions	35
1.11	History	36
1.11.1	Linear Frequency Domain Engineering	36
1.11.2	Linear State Space Theory	37
1.11.3	Factorization	38

1.11.4 Game Theory	38
1.11.5 Nonlinear H_∞ Control and Dissipative Systems	39
1.11.6 Filtering and Measurement Feedback Control	39
1.11.7 H_∞ Control, Dynamic Games, and Risk-Sensitive Control . .	41
1.11.8 Nonlinear Measurement Feedback H_∞ Control	42
1.11.9 Prehistory	42
1.12 Comments Concerning PDEs and Smoothness	42
I Basic Theory for Nonlinear H_∞ Control	45
2 The H_∞ Control Problem	47
2.1 Problem Formulation	47
2.2 Appendix: Some Technical Definitions	51
2.2.1 Spaces, Convergence	51
2.2.1.1 Singular and Nonsingular Functions and Convergence	51
2.2.1.2 Growth at Infinity	52
2.2.2 Some Basic Properties of Functions	53
2.2.2.1 Domain	53
2.2.2.2 Structure	53
2.2.3 Differentiation	54
2.2.4 Transition Operators and Generators	54
2.2.5 Stability	56
2.2.6 Stabilizability	58
2.2.7 Hyperbolicity	58
2.2.8 Observability/Detectability	59
2.3 Notes	60
3 Information States	61
3.1 Differential Games and Information States	61
3.1.1 Cost Function	61
3.1.2 The Information State	64
3.1.3 Information States and Closed-Loop Dissipation	68

3.2	Equilibrium Information States	71
3.2.1	Quadratic Upper Limiting	74
3.3	Information State Dynamics and Attractors	74
3.4	Adjoint Information State	77
3.5	Notes	78
4	Information State Control	79
4.1	Introduction	79
4.2	Information State Controllers	83
4.3	Dynamic Programming	84
4.4	The Dynamic Programming PDE	88
4.4.1	Smooth Nonsingular Information States and Frechet Derivatives	89
4.4.2	Directional Derivatives	92
4.4.3	General Information States	95
4.5	Solving the Dynamic Programming PDE and Dissipation PDI	96
4.5.1	Smoothness	97
4.5.2	Admissibility	98
4.5.3	Solutions of the Dynamic Programming PDE and Dissipation PDI	99
4.5.4	The Value Function Solves the Dynamic Programming PDE .	100
4.5.5	Dissipation	104
4.6	Optimal Information State Controllers	105
4.6.1	Direct Minimization and Dynamic Programming	105
4.7	Necessity of an Optimal Information State Solution	109
4.8	Definition of Central Controller	110
4.9	Initialization of Information State Controllers	110
4.9.1	Coupling	110
4.9.2	Null Initialization	118
4.10	Solution of the H_∞ Control Problem	119
4.11	Further Necessity Results	125
4.12	Optimal Control and Observation	127
4.12.1	Stabilizing Property	127
4.12.2	Zero Dynamics	127
4.13	List of Properties of the Value Function	128
4.14	Notes	129

5 State Feedback H_∞ Control	131
5.1 Dissipative Systems	131
5.2 Bounded Real Lemma	134
5.3 Strict Bounded Real Lemma	137
5.3.1 Main Results	138
5.3.2 Proofs of Main Results	139
5.4 State Feedback H_∞ Control	143
5.4.1 The State Feedback Problem	143
5.4.2 A State Feedback H_2 Assumption	144
5.4.3 Necessity	144
5.4.4 Sufficiency	147
5.4.5 State Feedback and its Relation to Output Feedback	149
5.5 Notes	151
6 Storage Functions	153
6.1 Storage Functions for the Information State Closed-Loop	153
6.2 Explicit Storage Functions	156
7 Special Cases	161
7.1 Bilinear Systems	161
7.2 Linear Systems	164
7.2.1 Coupling	166
7.2.2 Storage Function	167
7.3 Certainty Equivalence Principle	167
7.3.1 Breakdown of Certainty Equivalence	170
7.4 Notes	171
8 Factorization	173
8.1 Introduction	173
8.2 The Problem	173
8.2.1 Factoring	173
8.2.2 The Set Up	175
8.2.3 Dissipation, Losslessness and Being Outer	175

8.3	The Information State and Critical Feedback	177
8.4	RECIPE for the Factors	177
8.5	Properties of the Factors	178
8.5.1	The Factoring PDE	179
8.5.2	Factoring Assumptions	179
8.5.3	The Outer Factor Σ^O	180
8.5.4	The Inner Factor Σ^I	180
8.5.5	The Inverse Outer Factor $(\Sigma^O)^{-1}$	182
8.5.6	Necessity of the RECIPE Formulas	182
8.5.7	Singular Cases	182
8.6	Examples	183
8.6.1	Certainty Equivalence	183
8.6.2	\hat{A} Stable	184
8.6.3	\hat{A} Strictly Antistable	185
8.6.4	Bilinear Systems	185
8.6.5	Linear Systems	187
8.7	Factoring and Control	188
8.7.1	RECIPE for Solving the Control Problem	193
8.7.2	Parameterizing All Solutions	194
8.8	Necessity of the RECIPE	194
8.9	State Reading Factors	195
8.9.1	RECIPE for State Reading Factors	196
8.9.2	Properties of State Reading Factors	197
8.9.3	Separation Principle	198
8.10	Non-square Factors and the Factoring PDE	198
8.10.1	Non-square Factoring PDE	198
8.10.2	Reversing Arrows on One Port	200
8.10.3	Proof of Factoring PDE	203
8.11	Notes	206

9 The Mixed Sensitivity Problem	209
9.1 Introduction	209
9.2 Notation and Other Details	210
9.3 Choosing the Weights	210
9.4 Standard Form	211
9.5 Formula for the Controller	213
9.6 Notes	213
 II Singular Information States and Stability	 215
10 Singular Information States	217
10.1 Introduction	217
10.2 Singular Information State Dynamics	218
10.2.1 Geometrical Description of Information State Dynamics . . .	218
10.2.2 Computational Complexity	219
10.3 Interpreting the Dynamic Programming PDE	220
10.3.1 Transition Operators and Generators	220
10.3.2 Certainty Equivalence Case	231
10.3.3 Pure Singular Case	231
10.4 Formulas for the Central Controller	234
10.4.1 General Singular Case	234
10.4.2 Hyperbolic 1 and 2A Block Systems	234
10.4.3 Purely Singular 1 and 2A Block Systems	235
10.4.4 Nonsingular 1 and 2A Block Systems	235
10.4.5 Certainty Equivalence Controller for Hyperbolic 1 and 2A Block Systems	235
10.5 Notes	236
 11 Stability of the Information State Equation	 237
11.1 Introduction	237
11.1.1 Nonsingular Cases	237
11.1.2 Singular Cases	238
11.1.3 Reader's Guide	239

11.2 Examples	239
11.2.1 One Block Linear Systems	239
11.2.2 One Block Bilinear Systems	246
11.3 Support of the Attracting Equilibrium p_e	247
11.4 Information State Attractors: Antistabilizable Case	248
11.4.1 Assumptions	248
11.4.2 Main Results	250
11.4.3 The H_2 Estimation Problem	252
11.4.4 Existence of H_∞ Controllers Imply p_e is Control Attractor . .	259
11.4.5 Convergence to the Equilibrium p_e	269
11.5 Information State Attractors: Non-antistabilizable Cases	271
11.5.1 The Hyperbolic Case	272
11.5.2 The Pure Singular Case	275
11.6 Notes	281
A Differential Equations and Stability	283
A.1 Differential Equations	283
A.2 Stability	285
B Nonlinear PDE and Riccati Equations	289
B.1 Background	290
B.1.1 Optimal Control	290
B.1.2 Nonlinear PDE	292
B.1.3 Viscosity Solutions	293
B.1.4 Representations	295
B.2 Nonlinear Riccati Equations and Inequalities	296
B.2.1 Classification	297
B.2.2 Uniqueness and Representation	297
C Max-Plus Convergence	303
C.1 Introduction	303
C.2 The Max-Plus Algebra	303
C.3 Basic Function/Measure Spaces	304
C.4 Convergence in \mathcal{X}_e	306
C.5 Proofs	308