

# CONTENTS

## CHAPTER I

### FEEDBACK CONTROL AND THE CALCULUS OF VARIATIONS

1.1	Introduction . . . . .	13
1.2	Mathematical description of a physical system . . . . .	13
1.3	Parenthetical . . . . .	15
1.4	Hereditary influences . . . . .	16
1.5	Criteria of performance . . . . .	17
1.6	Terminal control . . . . .	18
1.7	Control process . . . . .	18
1.8	Feedback control . . . . .	19
1.9	An alternate concept . . . . .	20
1.10	Feedback control as a variational problem . . . . .	21
1.11	The scalar variational problem . . . . .	22
1.12	Discussion . . . . .	24
1.13	Relative minimum versus absolute minimum . . . . .	24
1.14	Nonlinear differential equations . . . . .	26
1.15	Two-point boundary value problems . . . . .	27
1.16	An example of multiplicity of solution . . . . .	29
1.17	Non-analytic criteria . . . . .	30
1.18	Terminal control and implicit variational problems . . . . .	31
1.19	Constraints . . . . .	32
1.20	Linearity . . . . .	34
1.21	Summing up . . . . .	35
	Bibliography and discussion . . . . .	36

## CHAPTER II

### DYNAMICAL SYSTEMS AND TRANSFORMATIONS

2.1	Introduction . . . . .	41
2.2	Functions of initial values . . . . .	41
2.3	The principle of causality . . . . .	42
2.4	The basic functional equation . . . . .	42
2.5	Continuous version . . . . .	43
2.6	The functional equations satisfied by the elementary functions . . . . .	43
2.7	The matrix exponential . . . . .	44

## CONTENTS

2.8	Transformations and iteration . . . . .	44
2.9	Carleman's linearization . . . . .	45
2.10	Functional equations and maximum range . . . . .	46
2.11	Vertical motion—I . . . . .	46
2.12	Vertical motion—II . . . . .	47
2.13	Maximum altitude . . . . .	47
2.14	Maximum range . . . . .	48
2.15	Multistage processes and differential equations . . . . .	48
	Bibliography and discussion . . . . .	48

## CHAPTER III

### MULTISTAGE DECISION PROCESSES AND DYNAMIC PROGRAMMING

3.1	Introduction . . . . .	51
3.2	Multistage decision processes . . . . .	51
3.3	Discrete deterministic multistage decision processes . . . . .	52
3.4	Formulation as a conventional maximization problem . . . . .	53
3.5	Markovian-type processes . . . . .	54
3.6	Dynamic programming approach . . . . .	55
3.7	A recurrence relation . . . . .	56
3.8	The principle of optimality . . . . .	56
3.9	Derivation of recurrence relation . . . . .	57
3.10	"Terminal" control . . . . .	57
3.11	Continuous deterministic processes . . . . .	58
3.12	Discussion . . . . .	59
	Bibliography and comments . . . . .	59

## CHAPTER IV

### DYNAMIC PROGRAMMING AND THE CALCULUS OF VARIATIONS

4.1	Introduction . . . . .	61
4.2	The calculus of variations as a multistage decision process . . . . .	62
4.3	Geometric interpretation . . . . .	62
4.4	Functional equations . . . . .	63
4.5	Limiting partial differential equations . . . . .	64
4.6	The Euler equations and characteristics . . . . .	65
4.7	Discussion . . . . .	66
4.8	Direct derivation of Euler equation . . . . .	66
4.9	Discussion . . . . .	67
4.10	Discrete processes . . . . .	67

## CONTENTS

4.11	Functional equations . . . . .	68
4.12	Minimum of maximum deviation . . . . .	69
4.13	Constraints . . . . .	70
4.14	Structure of optimal policy . . . . .	70
4.15	Bang-bang control . . . . .	72
4.16	Optimal trajectory . . . . .	73
4.17	The brachistochrone . . . . .	74
4.18	Numerical computation of solutions of differential equations .	76
4.19	Sequential computation . . . . .	77
4.20	An example . . . . .	78
	Bibliography and comments . . . . .	79

## CHAPTER V

### COMPUTATIONAL ASPECTS OF DYNAMIC PROGRAMMING

5.1	Introduction . . . . .	85
5.2	The computational process—I . . . . .	86
5.3	The computational process—II . . . . .	87
5.4	The computational process—III . . . . .	88
5.5	Expanding grid . . . . .	88
5.6	The computational process—IV . . . . .	88
5.7	Obtaining the solution from the numerical results . . . . .	89
5.8	Why is dynamic programming better than straightforward enumeration . . . . .	90
5.9	Advantages of dynamic programming approach . . . . .	90
5.10	Absolute maximum versus relative maximum . . . . .	91
5.11	Initial value versus two-point boundary value problems . . .	91
5.12	Constraints . . . . .	91
5.13	Non-analyticity . . . . .	92
5.14	Implicit variational problems . . . . .	92
5.15	Approximation in policy space . . . . .	93
5.16	The curse of dimensionality . . . . .	94
5.17	Sequential search . . . . .	95
5.18	Sensitivity analysis . . . . .	95
5.19	Numerical solution of partial differential equations . . . . .	95
5.20	A simple nonlinear hyperbolic equation . . . . .	96
5.21	The equation $f_T = g_1 + g_2 f_c + g_3 f_c^2$ . . . . .	97
	Bibliography and comments . . . . .	98

## CHAPTER VI

### THE LAGRANGE MULTIPLIER

6.1	Introduction . . . . .	100
6.2	Integral constraints . . . . .	101

## CONTENTS

6.3	Lagrange multiplier . . . . .	102
6.4	Discussion . . . . .	103
6.5	Several constraints . . . . .	103
6.6	Discussion . . . . .	104
6.7	Motivation for the Lagrange multiplier . . . . .	105
6.8	Geometric motivation . . . . .	106
6.9	Equivalence of solution . . . . .	108
6.10	Discussion . . . . .	109
	Bibliography and discussion . . . . .	110

## CHAPTER VII

### TWO-POINT BOUNDARY VALUE PROBLEMS

7.1	Introduction . . . . .	111
7.2	Two-point boundary value problems . . . . .	112
7.3	Application of dynamic programming techniques . . . . .	113
7.4	Fixed terminal state . . . . .	113
7.5	Fixed terminal state and constraint . . . . .	115
7.6	Fixed terminal set . . . . .	115
7.7	Internal conditions . . . . .	116
7.8	Characteristic value problems . . . . .	116
	Bibliography and comments . . . . .	117

## CHAPTER VIII

### SEQUENTIAL MACHINES AND THE SYNTHESIS OF LOGICAL SYSTEMS

8.1	Introduction . . . . .	119
8.2	Sequential machines . . . . .	119
8.3	Information pattern . . . . .	120
8.4	Ambiguity . . . . .	121
8.5	Functional equations . . . . .	121
8.6	Limiting case . . . . .	122
8.7	Discussion . . . . .	122
8.8	Minimum time . . . . .	123
8.9	The coin-weighing problem . . . . .	123
8.10	Synthesis of logical systems . . . . .	124
8.11	Description of problem . . . . .	124
8.12	Discussion . . . . .	125
8.13	Introduction of a norm . . . . .	125
8.14	Dynamic programming approach . . . . .	125
8.15	Minimum number of stages . . . . .	125

## CONTENTS

8.16	Medical diagnosis . . . . .	126
	Bibliography and discussion . . . . .	126

## CHAPTER IX

### UNCERTAINTY AND RANDOM PROCESSES

9.1	Introduction . . . . .	129
9.2	Uncertainty . . . . .	130
9.3	Sour grapes or truth? . . . . .	131
9.4	Probability . . . . .	132
9.5	Enumeration of equally likely possibilities . . . . .	132
9.6	The frequency approach . . . . .	134
9.7	Ergodic theory . . . . .	136
9.8	Random variables . . . . .	136
9.9	Continuous stochastic variable . . . . .	137
9.10	Generation of random variables . . . . .	138
9.11	Stochastic process . . . . .	138
9.12	Linear stochastic sequences . . . . .	138
9.13	Causality and the Markovian property . . . . .	139
9.14	Chapman-Kolmogoroff equations . . . . .	140
9.15	The forward equations . . . . .	141
9.16	Diffusion equations . . . . .	142
9.17	Expected values . . . . .	142
9.18	Functional equations . . . . .	144
9.19	An application . . . . .	145
9.20	Expected range and altitude . . . . .	145
	Bibliography and comments . . . . .	146

## CHAPTER X

### STOCHASTIC CONTROL PROCESSES

10.1	Introduction . . . . .	152
10.2	Discrete stochastic multistage decision processes . . . . .	152
10.3	The optimization problem . . . . .	153
10.4	What constitutes an optimal policy? . . . . .	154
10.5	Two particular stochastic control processes . . . . .	155
10.6	Functional equations . . . . .	155
10.7	Discussion . . . . .	156
10.8	Terminal control . . . . .	156
10.9	Implicit criteria . . . . .	157
10.10	A two-dimensional process with implicit criterion . . . . .	157
	Bibliography and discussion . . . . .	158

## CONTENTS

### CHAPTER XI

#### MARKOVIAN DECISION PROCESSES

11.1	Introduction . . . . .	160
11.2	Limiting behavior of Markov processes . . . . .	160
11.3	Markovian decision processes—I . . . . .	161
11.4	Markovian decision processes—II . . . . .	162
11.5	Steady-state behavior . . . . .	162
11.6	The steady-state equation . . . . .	163
11.7	Howard's iteration scheme . . . . .	164
11.8	Linear programming and sequential decision processes . . . . .	164
	Bibliography and comments . . . . .	165

### CHAPTER XII

#### QUASILINEARIZATION

12.1	Introduction . . . . .	167
12.2	Continuous Markovian decision processes . . . . .	168
12.3	Approximation in policy space . . . . .	168
12.4	Systems . . . . .	170
12.5	The Riccati equation . . . . .	170
12.6	Extensions . . . . .	171
12.7	Monotone approximation in the calculus of variations . . . . .	171
12.8	Computational aspects . . . . .	172
12.9	Two-point boundary-value problems . . . . .	173
12.10	Partial differential equations . . . . .	174
	Bibliography and comments . . . . .	175

### CHAPTER XIII

#### STOCHASTIC LEARNING MODELS

13.1	Introduction . . . . .	176
13.2	A stochastic learning model . . . . .	176
13.3	Functional equations . . . . .	177
13.4	Analytic and computational aspects . . . . .	177
13.5	A stochastic learning model—II . . . . .	177
13.6	Inverse problem . . . . .	178
	Bibliography and comments . . . . .	178

### CHAPTER XIV

#### THE THEORY OF GAMES AND PURSUIT PROCESSES

14.1	Introduction . . . . .	180
14.2	A two-person process . . . . .	181

## CONTENTS

14.3	Multistage process . . . . .	181
14.4	Discussion . . . . .	182
14.5	Borel-von Neumann theory of games . . . . .	182
14.6	The min-max theorem of von Neumann . . . . .	184
14.7	Discussion . . . . .	184
14.8	Computational aspects . . . . .	185
14.9	Card games . . . . .	185
14.10	Games of survival . . . . .	185
14.11	Control processes as games against nature . . . . .	186
14.12	Pursuit processes—minimum time to capture . . . . .	187
14.13	Pursuit processes—minimum miss distance . . . . .	189
14.14	Pursuit processes—minimum miss distance within a given time . . . . .	189
14.15	Discussion . . . . .	190
	Bibliography and discussion . . . . .	190

## CHAPTER XV

### ADAPTIVE PROCESSES

15.1	Introduction . . . . .	194
15.2	Uncertainty revisited . . . . .	195
15.3	Reprise . . . . .	198
15.4	Unknown—I . . . . .	199
15.5	Unknown—II . . . . .	200
15.6	Unknown—III . . . . .	200
15.7	Adaptive processes . . . . .	201
	Bibliography and comments . . . . .	201

## CHAPTER XVI

### ADAPTIVE CONTROL PROCESSES

16.1	Introduction . . . . .	203
16.2	Information pattern . . . . .	205
16.3	Basic assumptions . . . . .	207
16.4	Mathematical formulation . . . . .	208
16.5	Functional equations . . . . .	208
16.6	<i>From information patterns to distribution functions</i> . . . . .	209
16.7	Feedback control . . . . .	209
16.8	Functional equations . . . . .	210
16.9	Further structural assumptions . . . . .	210
16.10	Reduction from functionals to functions . . . . .	211
16.11	<i>An illustrative example—deterministic version</i> . . . . .	211
16.12	Stochastic version . . . . .	212
16.13	Adaptive version . . . . .	213
16.14	Sufficient statistics . . . . .	215

## CONTENTS

16.15	The two-armed bandit problem . . . . .	215
	Bibliography and discussion . . . . .	216

## *CHAPTER XVII*

### SOME ASPECTS OF COMMUNICATION THEORY

17.1	Introduction . . . . .	219
17.2	A model of a communication process . . . . .	220
17.3	Utility a function of use . . . . .	221
17.4	A stochastic allocation process . . . . .	221
17.5	More general processes . . . . .	222
17.6	The efficient gambler . . . . .	222
17.7	Dynamic programming approach . . . . .	223
17.8	Utility of a communication channel . . . . .	224
17.9	Time-dependent case . . . . .	224
17.10	Correlation . . . . .	225
17.11	M-signal channels . . . . .	225
17.12	Continuum of signals . . . . .	227
17.13	Random duration . . . . .	228
17.14	Adaptive processes . . . . .	228
	Bibliography and comments . . . . .	230

## *CHAPTER XVIII*

### SUCCESSIVE APPROXIMATION

18.1	Introduction . . . . .	232
18.2	The classical method of successive approximations . . . . .	233
18.3	Application to dynamic programming . . . . .	234
18.4	Approximation in policy space . . . . .	235
18.5	Quasilinearization . . . . .	236
18.6	Application of the preceding ideas . . . . .	236
18.7	Successive approximations in the calculus of variations . . . . .	237
18.8	Preliminaries on differential equations . . . . .	239
18.9	A terminal control process . . . . .	240
18.10	Differential-difference equations and retarded control . . . . .	241
18.11	Quadratic criteria . . . . .	241
18.12	Successive approximations once more . . . . .	243
18.13	Successive approximations—II . . . . .	244
18.14	Functional approximation . . . . .	244
18.15	Simulation techniques . . . . .	246
18.16	Quasi-optimal policies . . . . .	246
18.17	Non-zero sum games . . . . .	247
18.18	Discussion . . . . .	248
	Bibliography and discussion . . . . .	249