

Contents

	page
Acknowledgements	1
Preface	3
PART 1 : STATIC OPTIMISATION	
5	
<u>Chapter 1 : INTRODUCTION</u>	5
1.1 General notions of control of processes	5
1.1.1 The control problem	5
1.1.2 Mathematical models and identification	9
1.1.3 Optimisation methods	11
1.1.4 Synthesis of the control system	13
1.2 Evolution of Systems Engineering Techniques to solve complex System problems	14
1.2.1 Introduction	14
1.2.2 Analysis	15
1.2.3 Aggregation	17
1.2.4 Decomposition or partitioning of complex systems	17
1.2.5 General principles of hierarchical control	18
1.2.5.1 The multi-level - multi-objective structure	18
1.2.5.2 Division of labour	20
1.2.5.3 Coordination	21
1.3 Mathematical generalities for mathematical programming	25
1.3.1 Aim of mathematical programming	25
1.3.2 Some elementary mathematical concepts	28
1.4 Conclusions	34
References for chapter 1	35
<u>Chapter 2 : LINEAR PROGRAMMING</u>	37
2.1 Basic concepts : introductory examples	37
2.1.1 Example 1	37
2.1.2 Example 2	39
2.2 The Simplex Method	40
2.2.1 Putting Linear Programs into the standard form	40
2.2.1.1 Putting into the standard form	40
2.2.1.2 Basic theorems of linear programming	42
2.2.1.3 Linear systems of equations and equivalent systems	44
2.2.2 The Simplex Algorithm	46
2.2.2.1 Optimality Test	47

2.2.2.2	Improvement of a non-optimal basic solution : an example	47
2.2.2.3	Improvement of a non-optimal but feasible basic solution : general case	50
2.2.3	The two phases of the Simplex Method	51
2.2.4	Examples of linear programming	52
2.3	The Revised Simplex Method	55
2.4	Duality in linear programming	62
2.5	The Dantzig-Wolfe decomposition algorithm	63
2.6	Conclusions	67
	References for chapter 2	68
	Problems for chapter 2	69
 <u>Chapter 3 : NON-LINEAR PROGRAMMING</u>		 71
3.1	Seeking the Minimum for Unconstrained Problems	71
3.1.1	First order conditions	71
3.1.2	Second order conditions	72
3.1.3	Iterative search methods	73
3.1.3.1	Gradient method	73
3.1.3.2	Newton's method	74
3.1.3.3	Convergence of the Gradient method and Newton's method	75
3.1.4	A few additional algorithms	79
3.1.4.1	Simplified algorithms	79
3.1.4.2	The PARTAN method	81
3.1.4.3	Algorithms having a quadratic final convergence	83
3.1.4.4	Choice of the algorithm to be used	84
3.2	Minimisation subject to Equality constraints	86
3.2.1	First order conditions	86
3.2.2	Second order conditions	88
3.2.3	Minmax Formula	93
3.2.4	The Gradient method	94
3.2.4.1	The aim of the algorithm	94
3.2.4.2	Geometric interpretation	95
3.2.4.3	Constraint handling	96
3.2.5	Newton's method	97
3.2.6	Penalty function	99
3.3	Minimisation subject to Inequality constraints	100
3.3.1	First order conditions	100
3.3.2	Second order conditions	101
3.3.3	The case of convex functions	103
3.3.3.1	Necessary and sufficient conditions for to be convex	103
3.3.3.2	Minimum of a convex function on a convex set	104

3.3.4	The Minmax Formula	104
3.3.5	Examples	105
3.3.6	The Gradient method	108
3.3.7	Other approaches	112
3.3.7.1	Use of penalty functions	112
3.3.7.2	The Arrow-Hurwicz method	113
3.4	Application of Mathematical programming to solve control problems	114
3.4.1	Theoretical optimality conditions	114
3.4.1.1	The problem	114
3.4.1.2	Necessary conditions for optimality	115
3.4.2	The practical search for an optimal solution	117
3.4.2.1	Solution of the Recursive equations	118
3.4.2.2	The boundary conditions	119
3.5	Conclusions	120
	References for chapter 3	121
	Problems for chapter 3	122
 <u>Chapter 4 : DECOMPOSITION-COORDINATION METHODS IN NON-LINEAR PROGRAMMING</u>		127
4.1	Introduction	127
4.2	Definition of the subsystem and statement of the problem	127
4.3	Three methods of decomposition	131
4.3.1	The non-feasible or goal coordination method	131
4.3.2	Model coordination or the feasible method	135
4.3.3	The mixed method	138
4.3.4	Comparison of the three methods	141
4.3.5	Extension to non-linear coupling between the subsystems	141
4.3.6	Economic interpretation	144
4.3.7	Examples	145
4.4	Convergence of coordination algorithms	155
4.4.1	Gradient coordination	155
4.4.1.1	Use of Lyapunov's method with continuous time coordinator	155
4.4.1.2	Use of Lyapunov's method with optimisation type coordination	157
4.4.2	Newton type coordination	158
4.4.3	Direct study of iterative decomposition-coordination methods	159
4.5	Extension to the case of inequality constraints	160
4.5.1	The feasible method	161
4.5.2	The non-feasible method	161
4.6	Non-separable problems	164
4.6.1	Augmentation of the coordination vector	164
4.6.2	Introduction of pseudo-variables	166

4.7 Applications	167
4.7.1 Stock building	167
4.7.2 Management of hydroelectric systems	173
4.7.2.1 Management strategies for production of electricity	173
4.7.2.2 Short term management of hydro-electric thermal power systems	175
4.7.3 Solution of a distributed parameter problem using a single processor and using a multi-processor	185
4.7.3.1 The control of a distributed parameter system	185
4.7.3.2 Hierarchical solution using the feasible method	189
4.7.3.3 Hierarchical solution using the multi-processor system	190
4.8 Conclusions	195
References for chapter 4	196
Problems for chapter 4	198

PART 2 : DYNAMIC OPTIMISATION AND CONTROL 199

Chapter 5 : DYNAMIC OPTIMISATION FOR LOW ORDER SYSTEMS 199

5.1 The dynamic optimisation problem	199
5.2 Variational techniques and the maximum principle	201
5.2.1 Necessary conditions of optimality	201
5.2.2 Boundary conditions	204
5.2.2.1 Problems with fixed terminal time	204
5.2.2.2 Problems with free terminal time	205
5.2.3 Examples	206
5.2.4 Linear-quadratic problems	210
5.2.4.1 The linear regulator	210
5.2.4.2 Examples of L-Q problems	212
5.2.4.3 The linear servomechanism problem	215
5.2.5 Singular solutions using the maximum principle	225
5.3 The discrete Maximum principle	230
5.3.1 Necessary conditions of optimality	230
5.3.2 Examples	234
5.3.3 Discrete linear-quadratic problems	235
5.3.3.1 The regulator problem	235
5.3.3.2 The servomechanism problem	237
5.4 Dynamic programming and Hamilton-Jacobi equation	241
5.4.1 Bellman's principle - Hamilton-Jacobi condition	241
5.4.2 Example	243
5.5 Conclusions	246

References for chapter 5	246
Problems for chapter 5	247

<u>Chapter 6 : HIERARCHICAL OPTIMISATION AND CONTROL FOR LINEAR SYSTEMS</u> <u>WITH QUADRATIC COST FUNCTION</u>	249
6.1 Introduction	249
6.2 The Goal coordination approach	251
6.2.1 Formulation	251
6.2.2 Comments	253
6.2.3 Example 1	255
6.3 Example 2 : Pearson's 12th order example	256
6.4 The three level method of Tamura	259
6.4.1 The Goal coordination method for discrete dynamical systems	259
6.4.2 The modification of Tamura	260
6.4.3 Remarks	263
6.4.4 Example	263
6.5 The time delay algorithm of Tamura	264
6.6 Example : control of rush hour traffic	268
6.6.1 Model of an oversaturated traffic network	268
6.6.2 Cost function	270
6.6.3 An example	270
6.6.4 Simulation results	273
6.7 The interaction prediction approach	274
6.8 River pollution control	276
6.8.1 Simulation results	279
6.8.2 The six reach river problem	280
6.9 Avoiding singularities in the goal-coordination method	281
6.10 Hierarchical Feedback control : motivation	288
6.11 The interaction prediction approach to decentralised control	288
6.11.1 Modification to give partial feedback control	290
6.11.2 Remarks	291
6.12 The closed loop controller	291
6.12.1 The regulator solution	292
6.12.2 Remarks	293
6.12.3 Example	293
6.13 Extension to the servomechanism case	295
6.14 Example : River pollution control	296
6.14.1 River pollution control models	296
6.14.2 The optimisation problem	298
6.14.3 Feedback control for a two reach river system	298
6.14.3.1 No delay model	298
6.14.3.2 Pure delay model	301

6.14.3.3 Distributed delay model	304
6.14.4 Control of the 3 reach distributed delay model	307
6.15 Example : Feedback control for power system	310
6.16 Open loop hierarchical optimisation by duality and decomposition	314
6.16.1 Problem formulation	314
6.16.2 Open loop hierarchical optimisation structure	314
6.16.3 The algorithm	316
6.16.4 Remarks	317
6.17 A Multi-level solution of the infinite stage regulator	317
6.18 Simulation example	318
6.19 Conclusions	321
References for chapter 6	322
Problems for chapter 6	324
<u>Chapter 7 : DYNAMICAL OPTIMISATION FOR NON-LINEAR SYSTEMS</u>	329
7.1 Formulation of non-linear two point boundary value problems	329
7.2 The gradient method	330
7.2.1 The gradient method for parametric optimisation	330
7.2.2 The gradient method for functional optimisation	332
7.3 Quasilinearisation	345
7.3.1 Linearisation	346
7.3.2 Convergence	348
7.3.3 The case of the optimisation problem	349
7.3.4 The algorithm	350
7.3.5 Examples	353
7.4 The variation of extremals method	366
7.4.1 Determination of influence function matrices	369
7.4.2 The variation of extremals algorithm	371
7.5 Comparison of the three methods	375
7.6 The invariant imbedding method	377
7.7 Conclusions	380
References for chapter 7	381
Problems for chapter 7	382
<u>Chapter 8 : DYNAMIC OPTIMISATION FOR LARGE SCALE NON-LINEAR SYSTEMS</u>	385
8.1 The goal coordination method	385
8.2 The new prediction method of Hassan and Singh	390
8.3 Extension to the case of non-linear non-separable problems	401
8.4 The costate prediction method	406

8.5 The three level costate prediction method for continuous dynamical systems	420
8.6 Hierarchical model following controller	424
8.7 Closed loop control for non-linear systems	433
8.8 Conclusions	437
References for chapter 8	438
Problems for chapter 8	439

PART 3 : STOCHASTIC PROBLEMS

<u>Chapter 9 : INTRODUCTION TO PROBABILITY THEORY AND STOCHASTIC PROCESSES</u>	441
9.1 Introduction to Probability theory	441
9.1.1 Description of a random variable	443
9.1.2 Moment generating functions and characteristic functions	445
9.1.3 Mathematical expectation, covariance, correlation, independence	449
9.1.4 Conditional probability density functions and conditional expectations	450
9.2 Gaussian random vectors	452
9.2.1 Linear transformation of Gaussian random variables	453
9.2.2 Calculation of the conditional expectation	455
9.3 Stochastic processes	456
9.3.1 Description of a stochastic process	456
9.3.2 Gaussian stochastic processes	457
9.3.3 Stationarity	458
9.3.4 Markov processes	459
9.4 Dynamical systems and Gauss-Markov processes	462
9.5 Continuous dynamical systems	467
9.6 Conclusions	472
References for chapter 9	473
Problems for chapter 9	474
<u>Chapter 10 : STATE AND PARAMETER ESTIMATION</u>	477
10.1 Elements of estimation theory	477
10.1.1 Principal properties of the estimate	477
10.1.2 Principal methods and obtaining estimates	478
10.2 Parameter estimation in linear static systems	480
10.3 Application of the least squares method to parameter estimation for a dynamical model	483

10.4 Input-output relationship for a noisy dynamical system	487
10.5 The generalised least squares method	489
10.6 The instrumental variable method	491
10.7 The Kalman Filter	493
10.7.1 Some useful properties of Gaussian random vectors	493
10.7.2 Discrete model	494
10.7.3 The optimal filter problem	495
10.8 Development of the filter equations	496
10.9 Continuous time estimation	506
10.10 Optimal stochastic control	510
10.10.1 The discrete time stochastic controller	510
10.10.2 Stochastic controller for continuous systems	524
10.11 Conclusions	524
References for chapter 10	525
Problems for chapter 10	526
<u>Chapter 11 : ESTIMATION THEORY AND STOCHASTIC CONTROL FOR LARGE SCALE SYSTEMS</u>	529
11.1 The maximum a posteriori approach	529
11.2 The optimal filter of Pearson	533
11.3 The sub-optimal filter of Shah	534
11.4 The continuous time S.P.A. Filter	537
11.5 The decentralised calculation structure for the optimal Kalman filter	541
11.6 The algebraic structure of the New filter	543
11.7 The stochastic control problem using the New filter	556
11.8 The duality approach to optimal stochastic control of L.Q.G. Problems	561
11.8.1 General considerations	561
11.8.2 The three level prediction principle controller of Hassan et al.	562
11.9 Application to the 52nd order river pollution control problem	565
11.10 Conclusions	568
References for chapter 11	576
Problems for chapter 11	577

PART 4 : ROBUST DECENTRALISED CONTROL

<u>Chapter 12 : ROBUST DECENTRALISED CONTROL</u>	579
12.1 Introduction	579
12.2 A hierarchical structure for computing decentralised control	579
12.2.1 The three level calculation structure	581
12.2.2 Suboptimal bounds	584
12.2.3 Decentralised controller with a pre-specified degree of stability	586
12.2.4 The hierarchical computational structure to compute decentralised control	592
12.2.5 Stability of the decentralised control system	595
12.3 The decentralised controller design	599
12.3.1 The general approach	599
12.3.2 Robust decentralised controller with a pre-specified degree of stability	614
12.3.3 Stability of the system on implementing the decentralised controllers	617
12.4 Robust decentralised controller using a model follower	620
12.4.1 Problem formulation	620
12.4.2 Stability of the global system using the decentralised controllers	624
12.5 Conclusions	627
References for chapter 12	639
Problems for chapter 12	640
 AUTHOR INDEX	 641
SUBJECT INDEX	643