

CONTENTS

Preface *vii*

1. Linear and Nonlinear Transformations **1**

- 1-1 Introduction 1
- 1-2 Vector Spaces; Linear Transformations 5
- 1-3 Eigenvalues; Eigenvectors 8
- 1-4 Inner-product Spaces 10
- 1-5 Self-adjoint Transformations 12
- 1-6 The Infinite-dimensional Case 16
- 1-7 Operators 24
- 1-8 Applications 29
- 1-9 Banach Spaces and Linear Functionals 33
- 1-10 Fixed-point Theorems and Applications 37
- 1-11 Lebesgue Integration, a Survey 48

2. Nonlinear Algebraic and Transcendental Equations **53**

- 2-1 Introduction 53
- 2-2 The Newton-Raphson Method 56
- 2-3 The Method of Steepest Descent 70
- 2-4 Saddle-point Method or Steepest-descent Method of Complex Integration 88

**3. Nonlinear Optimization; Nonlinear Programming
and Systems of Inequalities 93**

- 3-1 Introduction 93
- 3-2 Maxima, Minima, Quadratic Forms, and Convex Functions 96
- 3-3 Nonlinear Programming 103
- 3-4 Linear Programming 106
- 3-5 Characterization of the Optimum on the Boundary; Saddle Points;
Duality 113
- 3-6 Construction of Solutions 126
- 3-7 Optimization Problems with Infinitely Many Constraints 168

4. Nonlinear Ordinary Differential Equations 175

- 4-1 Introduction 175
- 4-2 Some Nonlinear Equations 178
- 4-3 Existence and Uniqueness for First-order Systems 183
- 4-4 Linear Equations—Oscillatory Motion, Stability 188
- 4-5 Nonlinear Equations—Perturbation Method 199
- 4-6 Phase-plane Analysis—Stability Behavior in the Small (Systems of Two
Equations) 206
- 4-7 Limit Cycles—Stability Behavior in the Large (Systems of Two Equa-
tions) 214
- 4-8 Topological Considerations: Indices and the Existence of Limit Cycles
(Systems of Two Equations) 217
- 4-9 Periodic Solutions of Systems with Periodic Coefficients 219
- 4-10 Periodic Solutions of Nonlinear Systems with Periodic Coefficients 225
- 4-11 Lyapunov Stability 235
- 4-12 General Methods of Solution 254

**5. Introduction to Automatic Control
and the Pontryagin Principle 276**

- 5-1 Introduction 276
- 5-2 Stability and a Class of Control Equations 281
- 5-3 Pontryagin's Maximum Principle 286
- 5-4 Functional Analysis and Optimum Control 302

6. Linear and Nonlinear Prediction Theory 317

- 6-1 Introduction 317
- 6-2 The Discrete Stationary Case 320
- 6-3 Construction of the Discrete-case Estimate 323
- 6-4 The Discrete Prediction Problem 327

6-5 The Prediction Error 330
 6-6 The Special Case of Rational Densities 331
 6-7 The Continuous Stationary Case 333
 6-8 Construction of the Continuous-case Estimate 335
 6-9 The Continuous Prediction Problem 339
 6-10 Examples 342
 6-11 Conditional Expectation 345
 6-12 The General Estimation Problem 347
 6-13 Polynomial Estimation 351
 6-14 The Karhunen-Loeve Expansion 355
 6-15 Dynamical Systems with Control Variables 357

Appendix 365

Index 373