

Contents

Title Page	i
Certificate of Approval	iii
Certificate	vii
Acknowledgements	ix
Declaration	xi
Abstract	xiii
List of Abbreviations	xix
List of Figures	xxi
List of Tables	xxv
1 Introduction	1
1.1 The Optimal Control Problem	1
1.2 Historical Perspective	2
1.3 Objectives of the Thesis	6
1.4 Contributions of the Thesis	6
1.5 Organization of the Thesis	8

2	Orthogonal Functions and Their Properties	11
2.1	Introduction	11
2.2	Rationale for Choosing only BPFs and SLPs	13
2.3	Block-Pulse Functions (BPFs)	17
2.3.1	Integration of $\mathbf{B}(t)$	19
2.3.2	Product of two BPFs	20
2.3.3	Representation of $C(t)\mathbf{f}(t)$ in terms of BPFs	20
2.3.4	Representation of a time–delay vector in BPFs	20
2.3.5	Representation of reverse time function vector in BPFs	22
2.4	Legendre Polynomials (LPs)	22
2.5	Shifted Legendre Polynomials (SLPs)	23
2.5.1	Integration of $\mathbf{L}(t)$	24
2.5.2	Product of two SLPs	26
2.5.3	Representation of $C(t)\mathbf{f}(t)$ in terms of SLPs	27
2.5.4	Representation of a time-delay vector function in SLPs	27
2.5.5	Derivation of time-advanced matrix of SLPs	29
2.5.6	An algorithm for evaluating the integral in Eq. (2.81)	30
2.5.7	Representation of reverse time function vector in SLPs	31
2.6	Nonlinear Operational Matrix	32
3	State Estimation	35
3.1	Introduction	35
3.2	State Estimation	37
3.2.1	Kronecker product method	39
3.2.2	Recursive algorithm via BPFs	39
3.2.3	Recursive algorithm via SLPs	40
3.2.4	Modification of the recursive algorithm of Sinha and Qi-Jie	41

3.3	Illustrative Examples	42
3.4	Conclusion	48
4	Analysis of Linear Optimal Control Systems Incorporating Observers	55
4.1	Introduction	55
4.2	Analysis of Linear Optimal Control Systems Incorporating Observers . . .	57
4.2.1	Kronecker product method	58
4.2.2	Recursive algorithm via BPFs	58
4.2.3	Recursive algorithm via SLPs	59
4.3	Illustrative Example	60
4.4	Conclusion	63
5	The Linear-Quadratic-Gaussian Control Design	65
5.1	Introduction	65
5.2	The LQG Control Problem	66
5.3	Unified Approach	68
5.3.1	Illustrative example	70
5.4	Recursive Algorithms	71
5.4.1	Recursive algorithm via BPFs	74
5.4.2	Recursive algorithm via SLPs	75
5.4.3	Illustrative example	76
5.5	Conclusion	77
6	Optimal Control of Singular Systems	81
6.1	Introduction	81
6.2	Recursive Algorithms	82
6.2.1	Recursive algorithm via BPFs	84
6.2.2	Recursive algorithm via SLPs	85

6.3	Unified Approach	85
6.4	Illustrative Examples	87
6.5	Conclusion	90
7	Optimal Control of Time-Delay Systems	93
7.1	Introduction	93
7.2	Optimal Control of Multi-Delay Systems	96
7.2.1	Using BPFs	99
7.2.2	Using SLPs	100
7.2.3	Time-invariant systems	102
7.2.4	Delay free systems	102
7.2.5	Illustrative examples	103
7.3	Optimal Control of Delay Systems with Reverse Time Terms	111
7.3.1	Using BPFs	113
7.3.2	Using SLPs	114
7.3.3	Illustrative example	116
7.4	Conclusion	116
8	Optimal Control of Nonlinear Systems	119
8.1	Introduction	119
8.2	Computation of Optimal Control Law	120
8.3	Illustrative Examples	121
8.4	Conclusion	126
9	Conclusions and Future Scope of Study	127
	Bibliography	141
	List of Publications	143