

## Chapter 2

# CONTROL OF BILINEAR SYSTEMS

Bilinear systems are an important subclass of nonlinear systems with numerous applications in engineering, biology, and economics (Mohler, 1973; Espana and Landau, 1978; Brockett, 1979; Baillieul, 1978, 1998). Most papers consider time-invariant continuous bilinear systems with linear feedback. In almost all references stability problems are studied using a sufficient condition for the existence of a feedback control. These studies usually do not deal with stability problems with a large class of inputs as considered here. The linear-quadratic optimal control problem is apparently one of the simplest and most thoroughly studied. It is not surprising, therefore, that the nonlinear analogues of this problem have long since attracted the attention of control scientists (Andreev, 1982; Aganovic, 1995; Bloch and Crouch, 1996; Bloch, 1998; Jurdjević, 1998; Agrachev and Sachkov, 2004). The symplectic structure of the linear-quadratic problem was also studied in Faibusovich (1988a, 1991), and has naturally led to the question of nonlinear generalizations.

In this chapter we consider optimal control problems for nonlinear systems. In Section 1 we demonstrate how to reduce this problem to the equivalent problem for bilinear systems. Then we investigate an optimal control problem for nonlinear systems through necessary conditions of optimality. We apply soliton methods and Pontryagin's principle to the optimal control problem. We give theoretical justification for the equations in the Lax form, which can be constructed from the Hamiltonian system arising through the expression of the necessary optimality conditions. The Lax forms we consider, extend and unify similar results obtained previously in the publications on optimal control of bilinear systems. The theoretical justification was done by V. Yatsenko (1984).

# Bilinear Control Systems Bilinear Control Systems

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## **Table of Contents Bilinear Control Systems Bilinear Control Systems**

1. Understanding the eBook Bilinear Control Systems Bilinear Control Systems
  - The Rise of Digital Reading Bilinear Control Systems Bilinear Control Systems
  - Advantages of eBooks Over Traditional Books
2. Identifying Bilinear Control Systems Bilinear Control Systems
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Bilinear Control Systems Bilinear Control Systems
  - User-Friendly Interface
4. Exploring eBook Recommendations from Bilinear Control Systems Bilinear Control Systems
  - Personalized Recommendations
  - Bilinear Control Systems Bilinear Control Systems User Reviews and Ratings
  - Bilinear Control Systems Bilinear Control Systems and Bestseller Lists
5. Accessing Bilinear Control Systems Bilinear Control Systems Free and Paid eBooks

- Bilinear Control Systems Bilinear Control Systems Public Domain eBooks
- Bilinear Control Systems Bilinear Control Systems eBook Subscription Services
- Bilinear Control Systems Bilinear Control Systems Budget-Friendly Options
- 6. Navigating Bilinear Control Systems Bilinear Control Systems eBook Formats
  - ePub, PDF, MOBI, and More
  - Bilinear Control Systems Bilinear Control Systems Compatibility with Devices
  - Bilinear Control Systems Bilinear Control Systems Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Bilinear Control Systems Bilinear Control Systems
  - Highlighting and Note-Taking Bilinear Control Systems Bilinear Control Systems
  - Interactive Elements Bilinear Control Systems Bilinear Control Systems
- 8. Staying Engaged with Bilinear Control Systems Bilinear Control Systems
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Bilinear Control Systems Bilinear Control Systems
- 9. Balancing eBooks and Physical Books Bilinear Control Systems Bilinear Control Systems
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Bilinear Control Systems Bilinear Control Systems
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Bilinear Control Systems Bilinear Control Systems
  - Setting Reading Goals Bilinear Control Systems Bilinear Control Systems
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Bilinear Control Systems Bilinear Control Systems
  - Fact-Checking eBook Content of Bilinear Control Systems Bilinear Control Systems
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

#### 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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