

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

Panos M. Pardalos, Vitaliy A. Yatsenko



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