

Contents

I. BASIC CONCEPTS	1
1. Review of Methods to be Discussed and their Interrelations	1
1.1. Statement of Problem	1
1.2. Characterization of Various Optimization Methods	2
1.3. Schematic Interrelations and Historical Order of Methods	6
2. A General Outline of the Calculus of Variations	6
2.1. Explanation of the Basic Concepts via the Approach of Caratheodory	6
2.1.1. The Approach of Caratheodory	6
2.1.2. The Euler and Hamilton-Jacobi Differential Equation	9
2.1.3. Transversality	11
2.1.4. Regularity	13
2.1.5. Calculations of Extremals from Curves of Equal Extreme Value and Conversely	14
2.1.6. Example for dealing with a Minimal Problem by the Euler and Hamilton-Jacobi Differential Equation	14
2.1.7. The Erdmann-Weierstrass Corner Conditions	19
2.2. Theory of Integrands Linear in y'	20
2.2.1. Statement of Problem	20
2.2.2. Establishment of the Character of the Extremal when it is not dependent on y'	20
2.2.3. The Miele Problem Formulation	22
2.2.4. The Maximum Height of Climb of a Sounding Rocket and the Miele Theory	24
2.3. Variational Problems with Differential Equations as Constraints	28
2.3.1. Generalizations of the Basic Concepts of the Calculus of Variations	28
2.3.2. Peculiarities of the Differential Equations as Constraints	30
2.3.3. Lagrange, Meyer and Bolza Problem	33

II. INDIRECT METHODS	35
1. The Pontryagin Maximum Principle	35
1.1. The Fundamental Theorem	35
1.1.1. Statement of Problem	35
1.1.2. Necessary Conditions for 1.1.1.	36
1.1.3. Additional Comments	38
1.2. The Theorems of the Pontryagin Theory	40
1.2.1. Basic Ideas	41
1.2.2. The Major Theorems of the Pontryagin Theory	43
1.2.3. Treatment of the Maximum Climb of a Sounding Rocket by means of the Pontryagin Theory	46
1.2.4. Singular Arcs	50
1.3. Linear Time-Optimal Systems	54
1.3.1. Peculiarities of Linear Systems	54
1.3.2. Two Characteristic Examples	56
1.3.3. General Relationships	59
1.4. The Synthesis Problem	59
1.4.1. Problem Formulation	59
1.4.2. General Statements on the Synthesis Problem	62
2. Adjustment of the Calculus of Variations to the Recent Problem Formulations	63
2.1. The Mayer and Lagrange Problems with the Pontryagin Distinction between State Variables and Control Functions	63
2.1.1. Re-formulation of the Mayer and Lagrange Problems	63
2.1.2. Comparison of Resulting Conditions with Pontryagin Max. Principle	64
2.1.3. The Principle of Simplifying the Problem by Extending the Constraints	66
2.1.4. Example: Optimal Flight in Vacuum	67
2.2. Simple Derivation of the Requirements induced by Constraints for the Existence of an Optimum	71
2.2.1. The Lagrange Derivation of the Euler Equation	71
2.2.2. Application of the Lagrange Derivation to more general Problems by Formal Extension	72
2.2.3. Simple Constraints for the Control Functions	75
2.3. General Treatment of Inequalities as Constraints	76
2.3.1. Formulation of the Constraint by Inequalities	76

2.3.2.	Optimization Conditions in the Presence of Inequalities as Constraints	78
2.3.3.	An Identical Solution of the Euler Equations for the Constrained Part	81
2.3.4.	An Example for Optimization Problems with Inequalities as Constraints	82
2.4.	Jumps in the State Variables	86
2.4.1.	Statement of Problem	86
2.4.2.	Conditions for Jumps in the State Variables	87
3.	Numerical Solution of the Boundary Value Problem for Systems of Ordinary Non-Linear Differential Equations	88
3.1.	Basic Concepts	88
3.1.1.	Problem Formulation	89
3.1.2.	Basic Equations	90
3.2.	Iterative Fulfilment of the Boundary Conditions while satisfying the Differential Equations	91
3.2.1.	Systematic Variation of the Initial Values	91
3.2.2.	Example: Optimal Flight in Vacuum	93
3.2.3.	Exact Calculation of the Partial Derivatives with respect to the Free Initial Values	98
3.2.4.	Further Methods	100
3.3.	Iterative Fulfilment of the Differential Equations	102
3.3.1.	The Basic Principle	103
3.3.2.	Similarity of the Method with the Newton-Raphson Method for Determining the Roots of a Function $f(z) = 0$	105
3.3.3.	Additional Remarks	106
III.	DIRECT METHODS	108
1.	Gradient Method of the First Order	109
1.1.	The Gradient Method for Ordinary Extremal Problems	109
1.1.1.	Basic Equations	109
1.1.2.	Rocket Staging Optimization as an Example of the Gradient Method	112
1.1.3.	Ordinary Extremal Problems with Constraints	113
1.1.4.	Limits of the Gradient Method	117
1.2.	The Gradient Method for Simple Variational Problems	118
1.3.	The Gradient Method for Optimization Problems with Differential Equations as Constraints	119

1.3.1.	The Key Equation for Optimization Problems with Differential Equations as Constraints	119
1.3.2.	Discussion of various Simple Problems	123
1.3.3.	Constraints for Control Functions and State Variables	126
1.3.4.	Treatment of the Maximum Climb of a Sounding Rocket by the Gradient Method	128
1.3.5.	Discussion of the General Problem Formulation.....	134
1.3.6.	Degree of Approximation of the Original Trajectories.....	138
2.	Generalizations of the Gradient Method of the First Order and Related Methods.....	140
2.1.	The Gradient Method of the 2nd Order	140
2.1.1.	Definition of the Gradient Method of the 2nd Order	140
2.1.2.	Derivation of the Formulas	140
2.2.	Methods of Partial Expansion up to the 2nd Order.....	147
2.2.1.	Basic Formulas of Partial Expansion	147
2.2.2.	Solution of the General Problem in accordance with the Partial Expansion	148
2.2.3.	The Extr. -H -Method	150
2.2.4.	Generalizations of the Extr. -H -Method	154
2.3.	Relationship between the Numerical Solution of the Necessary Conditions for an Optimum and the Gradient Method.....	155
2.3.1.	Systematic Cross Connections	155
2.3.2.	Comparison of the Quality of the Different Methods.....	156
3.	The Bellman Dynamic Programming Method	158
3.1.	The Bellman Method for Ordinary Extremal Problems	158
3.1.1.	Preliminary Remarks	158
3.1.2.	The Bellman Method in its Simplest Form	160
3.1.3.	Solution of an Elementary Example.....	162
3.1.4.	General Advantages of the Bellman Method and Comparison with the Systematic Search of a Grid	165
3.2.	The Bellman Method for Simple Variational Problems.....	166
3.2.1.	The Bellman Procedure	166
3.2.2.	The Hamilton-Jacobi Differential Equation as Limiting Case of the Bellman Method	169
3.3.	The Bellman Method for Optimization Problems with Differential Equations as Constraints	170

3.3.1.	The Treatment of the Pontryagin Problem	170
3.3.2.	Fundamental Discussion of an Example	171
3.3.3.	Analytical Consideration of the Example Corresponding to a Passage to a Limit in the case of the Bellman Method, and according to the Pontryagin Maximum Principle	175
3.3.4.	Conclusions	177
3.3.5.	Variation Possibilities in the case of Bellman's Method	178
3.4.	Numerical Aspects of the Bellman Method	179
3.4.1.	Assessment of the Computation Effort	179
3.4.2.	Polynomial Approximation to Reduce the Problem of Dimensions	179
3.4.3.	Consideration of the Maximum Height of Climb of a Sounding Rocket by the Bellman Method	183
3.5.	Linear Processes with Quadratic Performance Criteria	189
3.5.1.	Basic Considerations	189
3.5.2.	Practical Example	190
	PROBLEMS	194
	BIBLIOGRAPHY	217
	COMMENTS	222
	INDEX	224