
Contents

Introduction	ix
Part 1. Learning to use Pontryagin's Maximum Principle	1
Chapter 1. The Classical Calculus of Variations	3
1.1. Introduction: notations	3
1.2. Minimizing a function	4
1.2.1. Minimum of a function of one variable	4
1.2.2. Minimum of a function of two variables	6
1.3. Minimization of a functional: Euler–Lagrange equations	10
1.3.1. The problem	10
1.3.2. The differential of J	11
1.3.3. Examples	14
1.4. Hamilton's equations	20
1.4.1. Hamilton's classical equations	20
1.4.2. The limitations of classical calculus of variations and small steps toward the control theory	23
1.5. Historical and bibliographic observations	25
Chapter 2. Optimal Control	27
2.1. The vocabulary of <i>optimal control theory</i>	27
2.1.1. Controls and responses	27
2.1.2. Class of regular controls	28
2.1.3. Reachable states	31
2.1.4. Controllability	34
2.1.5. Optimal control	37
2.1.6. Existence of a minimum	38
2.1.7. Optimization and reachable states	42

2.2. Statement of Pontryagin's maximum principle	44
2.2.1. PMP for the "canonical" problem	44
2.2.2. PMP for an integral cost	47
2.2.3. The PMP for the minimum-time problem	50
2.2.4. PMP in fixed terminal time and integral cost	52
2.2.5. PMP for a non-punctual target	56
2.3. PMP without terminal constraint	57
2.3.1. Statement	57
2.3.2. Corollary	59
2.3.3. Dynamic programming and interpretation of the adjoint vector	59
Chapter 3. Applications	65
3.1. Academic examples (<i>to facilitate understanding</i>)	65
3.1.1. The driver in a hurry	65
3.1.2. Profile of a road	67
3.1.3. Controlling the harmonic oscillator: the swing (problem)	70
3.1.4. The Fuller phenomenon	75
3.2. Regular problems	77
3.2.1. A regular Hamiltonian and the associated shooting method	77
3.2.2. The geodesic problem (seen as a minimum-time problem)	80
3.2.3. Regularization of the problem of the driver in a hurry	90
3.3. Non-regular problems and singular arcs	92
3.3.1. Optimal fishing problem	92
3.3.2. Discontinuous value function: the Zermelo navigation problem	102
3.4. Synthesis of the optimal control, discontinuity of the value function, singular arcs and feedback	118
3.5. Historical and bibliographic observations	125
Part 2. Applications in Process Engineering	127
Chapter 4. Optimal Filling of a Batch Reactor	129
4.1. Reducing the problem	130
4.2. Comparison with Bang–Bang policies	131
4.3. Optimal synthesis in the case of Monod	135
4.4. Optimal synthesis in the case of Haldane	135
4.4.1. Existence of an arc that (partially) separates Θ^+ and Θ^-	136
4.4.2. Using PMP	138
4.5. Historical and bibliographic observations	141
Chapter 5. Optimizing Biogas Production	143
5.1. The problem	143
5.2. Optimal solution in a well-dimensioned case	146
5.3. The Hamiltonian system	148

5.4. Optimal solutions in the underdimensioned case	156
5.5. Optimal solutions in the overdimensioned case	163
5.6. Inhibition by the substrate	167
5.7. Singular arcs	170
5.8. Historical and bibliographic observations	176
Chapter 6. Optimization of a Membrane Bioreactor (MBR)	177
6.1. Overview of the problem	177
6.2. The model proposed by Benyahia <i>et al.</i>	185
6.3. The model proposed by Cogan and Chellamb	186
6.4. Historical and bibliographic observations	188
Appendices	191
Appendix 1. Notations and Terminology	193
Appendix 2. Differential Equations and Vector Fields	197
Appendix 3. Outline of the PMP Demonstration	205
Appendix 4. Demonstration of PMP without a Terminal Target	215
Appendix 5. Problems that are Linear in the Control	221
Appendix 6. Calculating Singular Arcs	231
References	237
Index	243