Bibliography


List of Corollaries, Definitions, Facts, Lemmas, Propositions, Remarks, and Theorems

Chapter 1

<table>
<thead>
<tr>
<th>Corollary</th>
<th>Proposition</th>
<th>Remark</th>
<th>Theorem</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 1.1.</td>
<td>p. 16</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Chapter 2

<table>
<thead>
<tr>
<th>Definitions</th>
<th>Property</th>
<th>Theorems</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 2.1. p. 39</td>
<td>No. 2.1. p. 36</td>
<td>No. 2.1. p. 35</td>
</tr>
<tr>
<td>2.2. 41</td>
<td>2.2. 36</td>
<td></td>
</tr>
<tr>
<td>2.3. 43</td>
<td>2.3. 36</td>
<td></td>
</tr>
<tr>
<td>2.4. 44</td>
<td>2.4. 40</td>
<td></td>
</tr>
<tr>
<td>2.5. 47</td>
<td>2.5. 42</td>
<td></td>
</tr>
<tr>
<td>2.6. 47</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Chapter 3

<table>
<thead>
<tr>
<th>Lemmas</th>
<th>Propositions</th>
<th>Remarks</th>
<th>Theorems</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 3.1. p. 51</td>
<td>No. 3.1. p. 72</td>
<td>No. 3.1. p. 57</td>
<td>No. 3.1. p. 52</td>
</tr>
<tr>
<td>3.2. 67</td>
<td>3.2. 74</td>
<td>3.2. 58</td>
<td>3.2. 54</td>
</tr>
<tr>
<td>3.3. 79</td>
<td>3.3. 69</td>
<td>3.3. 58</td>
<td></td>
</tr>
<tr>
<td>3.4. 80</td>
<td>Fact</td>
<td>3.4. 74</td>
<td>3.4. 62</td>
</tr>
<tr>
<td>3.5. 82</td>
<td>No. 3.1. p. 94</td>
<td>3.5. 93</td>
<td>3.5. 68</td>
</tr>
<tr>
<td>3.6. 82</td>
<td></td>
<td></td>
<td>3.6. 76</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>3.7. 83</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>3.8. 90</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>3.8' 95</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>3.9. 104</td>
</tr>
</tbody>
</table>
### Chapter 4

<table>
<thead>
<tr>
<th>Corollaries</th>
<th>Definitions</th>
<th>Propositions</th>
<th>Lemma</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 4.1. p. 115</td>
<td>No. 4.1. p. 176</td>
<td>No. 4.1. p. 124</td>
<td>No. 4.1. p. 109</td>
</tr>
<tr>
<td>4.2. 167</td>
<td>4.2. 176</td>
<td>4.2. 134</td>
<td>4.3. 178</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Remarks</th>
<th>Theorems</th>
<th>Theorems (cont’d)</th>
<th>Theorems (cont’d)</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 4.1. p. 121</td>
<td>No. 4.1. p. 111</td>
<td>4.8. 140</td>
<td>4.14. 162</td>
</tr>
<tr>
<td>4.2. 121</td>
<td>4.2. 117</td>
<td>4.8'. 143</td>
<td>4.14. 162</td>
</tr>
<tr>
<td>4.3. 132</td>
<td>4.3. 119</td>
<td>4.9. 146</td>
<td>4.15. 165</td>
</tr>
<tr>
<td>4.4. 151</td>
<td>4.4. 129</td>
<td>4.10. 149</td>
<td>4.16. 172</td>
</tr>
<tr>
<td>4.5. 152</td>
<td>4.5. 131</td>
<td>4.11. 150</td>
<td>4.17. 182</td>
</tr>
<tr>
<td>4.6. 154</td>
<td>4.6. 133</td>
<td>4.12. 152</td>
<td>4.18. 184</td>
</tr>
<tr>
<td>4.7. 168</td>
<td>4.7. 137</td>
<td>4.13. 153</td>
<td></td>
</tr>
</tbody>
</table>

### Chapter 5

<table>
<thead>
<tr>
<th>Corollaries</th>
<th>Lemmas</th>
<th>Propositions</th>
<th>Remarks</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 5.1. p. 199</td>
<td>No. 5.1. p. 197</td>
<td>No. 5.1. p. 206</td>
<td>No. 5.1. p. 200</td>
</tr>
<tr>
<td>5.2. 201</td>
<td>5.2. 203</td>
<td>5.2. 211</td>
<td>5.2. 206</td>
</tr>
<tr>
<td>5.3. 227</td>
<td>5.3. 215</td>
<td>5.3. 212</td>
<td>5.3. 210</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>5.4. 217</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>5.5. 217</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Theorems</th>
<th>Theorems (cont’d)</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 5.1. p. 196</td>
<td></td>
</tr>
<tr>
<td>5.2. 199</td>
<td>5.5. 226</td>
</tr>
<tr>
<td>5.3. 206</td>
<td>5.6. 231</td>
</tr>
<tr>
<td>5.4. 217</td>
<td>5.7. 235</td>
</tr>
</tbody>
</table>

### Chapter 6

<table>
<thead>
<tr>
<th>Corollaries</th>
<th>Lemmas</th>
<th>Remarks</th>
<th>Theorems</th>
</tr>
</thead>
<tbody>
<tr>
<td>6.2. 255</td>
<td>6.2. 258</td>
<td>6.2. 262</td>
<td>6.2. 255</td>
</tr>
<tr>
<td></td>
<td></td>
<td>6.3. 263</td>
<td>6.3. 262</td>
</tr>
<tr>
<td></td>
<td></td>
<td>6.4. 277</td>
<td>6.4. 268</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>6.5. 273</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>6.6. 276</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>6.7. 278</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>6.8. 280</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>6.9. 282</td>
</tr>
</tbody>
</table>
## Chapter 7

<table>
<thead>
<tr>
<th>Corollary</th>
<th>Lemma</th>
<th>Remarks</th>
<th>Theorems</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 7.1.</td>
<td>292</td>
<td>No. 7.1</td>
<td>p. 289</td>
</tr>
<tr>
<td></td>
<td></td>
<td>No. 7.1</td>
<td>p. 292</td>
</tr>
<tr>
<td></td>
<td></td>
<td>No. 7.1</td>
<td>p. 291</td>
</tr>
<tr>
<td>7.2.</td>
<td>292</td>
<td>7.2.</td>
<td>294</td>
</tr>
<tr>
<td>7.3.</td>
<td>302</td>
<td>7.3.</td>
<td>296</td>
</tr>
<tr>
<td>7.4.</td>
<td>302</td>
<td>7.4.</td>
<td>297</td>
</tr>
<tr>
<td>7.5.</td>
<td>305</td>
<td>7.5.</td>
<td>297</td>
</tr>
<tr>
<td></td>
<td></td>
<td>7.6.</td>
<td>301</td>
</tr>
<tr>
<td></td>
<td></td>
<td>7.7.</td>
<td>305</td>
</tr>
</tbody>
</table>

## Chapter 8

<table>
<thead>
<tr>
<th>Propositions</th>
<th>Theorems</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 8.1.</td>
<td>p. 314</td>
</tr>
<tr>
<td>8.2.</td>
<td>335</td>
</tr>
<tr>
<td>8.2.</td>
<td>342</td>
</tr>
</tbody>
</table>

## Chapter 9

<table>
<thead>
<tr>
<th>Definition</th>
<th>Lemmas</th>
<th>Propositions</th>
<th>Facts</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 9.1.</td>
<td>p. 350</td>
<td>No. 9.1.</td>
<td>p. 353</td>
</tr>
<tr>
<td>9.2.</td>
<td>354</td>
<td>9.2.</td>
<td>351</td>
</tr>
<tr>
<td>9.3.</td>
<td>355</td>
<td>9.3.</td>
<td>352</td>
</tr>
<tr>
<td>9.4.</td>
<td>364</td>
<td>9.4.</td>
<td>357</td>
</tr>
<tr>
<td>9.5.</td>
<td>365</td>
<td>9.5.</td>
<td>359</td>
</tr>
<tr>
<td>9.6.</td>
<td>372</td>
<td>9.6.</td>
<td>359</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Remarks</th>
<th>Theorems</th>
<th>Corollary</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 9.1</td>
<td>p. 351</td>
<td>No. 9.1.</td>
</tr>
<tr>
<td>9.2.</td>
<td>352</td>
<td>9.2.</td>
</tr>
<tr>
<td>9.3.</td>
<td>354</td>
<td>9.3.</td>
</tr>
<tr>
<td>9.4.</td>
<td>356</td>
<td>9.4.</td>
</tr>
<tr>
<td>9.5.</td>
<td>365</td>
<td>9.5.</td>
</tr>
<tr>
<td>9.6.</td>
<td>369</td>
<td>9.6.</td>
</tr>
<tr>
<td>9.7.</td>
<td>371</td>
<td>9.8.</td>
</tr>
</tbody>
</table>

## Chapter 10

<table>
<thead>
<tr>
<th>Corollary</th>
<th>Propositions</th>
<th>Theorem</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 10.1</td>
<td>p. 387</td>
<td>No. 10.1</td>
</tr>
<tr>
<td></td>
<td>No. 10.1.</td>
<td>No. 10.1</td>
</tr>
<tr>
<td>10.2.</td>
<td>385</td>
<td>10.3.</td>
</tr>
</tbody>
</table>
Index

algebraic Riccati equation (ARE), 25
Bayes estimator, 292
Bayesian approach (to filtering), 286
bilinear dynamics, 169
Bounded Real Lemma, 369
Cauchy-Schwarz inequality, 364
certainty equivalence, 247, 250, 304
principle, 10, 220, 253, 278
certainty-equivalent controller, 234
CLIS information, 38, 46
CLPS information, 37, 45
colored noise, 10
complementary sensitivity, 20
transfer function, 21
completion of squares, 207, 350
composite controller, 328
conditional mean, 292
conjugate point, 109, 349, 357
continuous-time dynamic game, 44
continuous-time formulation, 7
contraction, 118
control action, 6
control law (policy, strategy), 6
control variable, 5
controlled output, 5
controller, 5
cost-to-come function, 207, 236, 250, 281, 303
cost-to-go function, 236
cutoff frequency, 23
Danskin's theorem, 198, 383
delayed-state measurements, 137
differential game, 44
infinite horizon, 361
discrete Fourier transform, 87
discrete-time disturbance attenuation, 90
finite horizon, 68
nonlinear, 104
discrete-time formulation, 5
discrete-time game, 37
discrete-time LQ regulator, 94
disturbance, 5
disturbance attenuation, finite-horizon, 131, 206
dual operator, 215
duality, 206, 227, 267
dynamic programming, 39
forward, 250, 303
forward-backward, 247
fast observer, 344
fast subgame, 326
fast variable, 337
feedback policy, 40
feedback SP solution, 48, 54, 117
filtering, continuous-time, 296
filtering, discrete-time, 293
finite escape, 109, 349, 352
Fourier transform, 368
full-information controller, 76, 131
full-information problem, 58
GARE, continuous time, 138, 362
GARE, discrete time, 78
GRDE, 111

\(H^\infty\) filtering, nonlinear, 305
\(H^\infty\) control, singularly perturbed, 342
\(H^\infty\) control, continuous time, 191
\(H^\infty\) control, discrete time, 247
\(H^\infty\) control, nonlinear, 185, 236
\(H^\infty\) filter, 288
\(H^\infty\) filtering, continuous time, 300
\(H^\infty\) filtering, nonlinear, 302
Hamilton-Jacobi-Isaacs (HJI) equation, 46, 161
Hamiltonian system, 348, 354
Hardy space, 13
high-gain controller, 135
HJI inequality, 161
Hurwitz matrix, continuous time, 142
Hurwitz matrix, discrete time, 84, 265
infinite-horizon soft-constrained game, 83
Isaacs condition, 166
Isaacs equation, 39, 46
Kalman filter, 10, 206, 286
large scale system, 328
least favorable distribution, 72
LEQG problem, 182
linear fractional transformation (LFT), 12
linear-quadratic regulator, 372
lower value, 34, 39, 40, 356
function, 48
LQG (linear-quadratic-Gaussian) problem, 9
Lyapunov equation, 314
Lyapunov function, 168
maximin policy, 41, 48
measured output, 5
memory strategy, 118
minimax prediction, 286
minimax attenuation level, 65
minimax estimator, 286
minimax filter, 305
minimax policy, 41, 48
minimax smoothing, 287
mixed saddle-point solution, 35
Mortensen filter, 305
noise insensitivity, 44, 47
nonlinear \(H^\infty\) control, 162, 185, 236
norm, \(H^\infty\), 13
norm, matrix, 12
norm, operator, 26
normal form, 39
open-loop (OL), 38, 46
optimal disturbance attenuation, 26, 65
optimum \(H^\infty\)-filter performance, 288
ordered interchangeability, 36
parabolic PDE, 177
Parseval's identity, 13, 368
discrete time, 87
piecewise-constant control, 122
piecewise-constant SD controller, 124
prediction, continuous-time, 297
prediction, discrete-time, 295
quadratic programming, 257
regular perturbation, 310
representation of a strategy (policy), 41, 47, 118
Riccati differential equation (RDE), 10, 348
risk-sensitive control, 178
robust control, 17
robust servomechanism, 20
robust stabilization, 14
robustness, 316

saddle point, 34, 47
saddle-point solution, 34
sampled-data, imperfect-state, 213
SDPS information, 45
sensitivity, 20
   transfer function, 21
shaping filter, 10
singular perturbation, 310
slow controller, 319
slow subgame, 319
slow variable, 337
small gain theorem, 16
smoothing, continuous-time, 297
smoothing, discrete-time, 295
soft-constrained cost function, 6
soft-constrained game, 28
spectral radius, 206
   condition, 226, 234, 262, 267
stochastic control, 178
stochastic differential game, 178, 182
strong time consistency, 43, 47
subgame, fast, 326
subgame, slow, 319
subgames, 317

temporal coupling, 311
temporal decomposition, 317, 327
time-scale decomposition, 316
two-person zero-sum game, 28

uniformly parabolic PDE, 180
upper value, 33, 39, 40, 246, 349
   function, 48, 248
value, 48
   in mixed strategies, 35
   in pure strategies, 34
   of a dynamic game, 39
viscosity solution, 170, 175
viscosity sub-solution, 176
viscosity super-solution, 176
weak coupling, 316
weighting filter, 19
worst current state, 220
worst-case certainty-equivalence principle, 196
worst-case design, 27
worst-case observer, 341
zero-sum game, 33