Index

Anderson, B. D. O., 10, 11, 12
Athans, M., 10

Belletrutti, J. J., 9
Bode, H. W., 8, 9
Bounded about a set, 25
Bounded dynamical system, 71

CGEKF (Constant-Gain Extended Kalman Filter), 6, 69, 87–90, 124–129
 colored-noise, 105
 compensated, 102
 robustness of, 88–89
 synthesis of, 94
Circle stability criteria, 4
Class K, 24
Closed-loop bounded system, 26
 finite-gain stable, 26
 stable, 26
Cone, 21, 72
 center, 21, 47, 72
 inside, 21
 radius, 21, 47, 72
 strictly inside, 21
Conicity, 48, 51
 by differentiation, 49
 discrete time, 59
 of inverse relations, 52, 59
 positive, 54
 relation of Lyapunov theory and optimal control, 64
Conic region, 21
Conic sectors, 9, 47
 convexity of, 48
 and frequency-domain criteria, 47–50
Convergent estimator, 73
Cook, P. A., 58
Cruz, J. B., 11

Decrescent function, 24
Differential sensitivity, 8

Extended inner product space, 18
Extended normed space, 18, 19

Finite-gain stability, 25, 71
Finite incremental gain of an operator, 71
Frequency-domain criteria, 16–67
Frequency-domain tests for sectoricity
 continuous-time, 50–57
 discrete-time, 58–60

Gain, 2, 25
 finite, 25

Gain (*continued*)
incremental, 25
Gain margin, 3
CGEKF, 128
multiloop, 118
Gain scheduling, 66
Gilman, A. S., 12
Graph, 24
Gusak, P. P., 13

Hierarchical design, 66
Horowitz, I. M., 9

Image of a set, 23
Input-output interpretation of Lyapunov stability
continuous-time, 31
discrete-time, 34
Inverse relations, 40
positive conicity of, 55

Jacobian matrix, 72

Kalman filter, 5
Kalman, R. E., 11
Kwakernaak, H., 10

Levis, A. H., 11
Limitations of stability as a criterion for robustness, 65–66
Linear-quadratic-Gaussion (LQG) estimators and feedback controllers, 10–11
Linear set, 17
Linear truncation operator, 19
List of symbols, 27
LQG robustness and stability, 1, 10, 68
continuous-time case, 68–106
discrete-time/sampled-data case, 107–134
LQSF (Linear-Quadratic State-Feedback), 11, 80–84, 116–124
servomechanism robustness, 104
stability margins and robustness, 80, 118
state-augmented design, 98, 133
synthesis, 96
Lyapunov, 26

MacFarlane, A. G. J., 9, 11, 58
McMorron, P. D., 9, 12
Main stability theorem, 28
Model-reference estimator, 3, 13
Moore, J. B., 10, 12
Moylan, P. J., 12
Multiloop gain and phase margin, 119
Multivariable circle theorem, 57
Multivariable Nyquist theorem, 57

Neighborhood, 25
Nonanticipative mapping, 26
Nondivergent estimator, 73
Nondivergent estimator with finite gain, 73
Nondynamical operator, 70
Nondynamical output-feedback controllers, 90

One-step advance operator, 108
Open-loop bounded system, 25
finite gain stable, 26
stable, 26
Operator, 70
derivative of, 72
differentiation of, 72
finite gain, 71
gain of, 71
incremental gain of, 71
memoryless, 70
nonanticipative, 70
norm of, 71
strongly positive, 71

Patel, R. V., 14
Perkins, W. R., 11
Phase margin, 3
CGEKF, 128
multiloop, 118
PI (Proportional-Integral) feedback law, 98, 104
Popov stability criteria, 4
Positive conicity of inverse relation, 55
Positive-conic sector, 48
inside, 48
outside, 48
strictly inside, 48
strictly outside, 48

Positive definite functions, 24
Positive operator, 72

Radially unbounded function, 24
Random sectors, 67
Rasis, Y., 13
Relations, 19, 23
 composites of, 24, 40
 composition product of, 24, 40
 conic, 48
 inverse of, 23, 40
 sum of, 24, 40
Residual error, 3
Return difference, 8
Return ratio, 8, 57
Rhodes, I. B., 12
Robustly stable feedback, design of, 60–63
Robustness, 3, 8, 10
Rosenbrock, H. H., 9, 12, 58

Sectoricity of a relation, 47
Sector, 5, 36
 complimentary, 39
 inside, 36, 40
 outside, 36
 positive-conic, 48
 properties of, 39–47
 strictly inside, 36, 40
 strictly outside, 37
Sector stability criterion, 5, 36–39
Separation of estimation and control, 91, 130
Simkin, M. M., 13
Sivan, R., 10
Stable about a set, 25
Stability and robustness, 16–67
Stability criterion, geometric interpretaion of Zames's conic relation, 20
Stability criterion, main, 28, 135
Stability in the sense of Lyapunov
 continuous-time case, 33, 35
 discrete-time case, 35
Stability margins, 3
 of CGEKF, 126
 nonlinear observer, 84, 122, 123
 of optimal state feedback, 117
 proportional-integral LQSF, 98–102
 and robustness of LQG estimators and controllers, 11–15
 state-feedback, 77–80, 113–122
Storey, C., 12
Suboptimal nonlinear output feedback robustness, 92, 93, 130
 design considerations, 93, 130

Tarn, T. J., 13
Toda, M., 14

Uniformly strongly positive operator, 72

Vector, space, 17

Wong, P. K., 12, 13
Wonham, W. M., 11

Zames, G., 9, 21, 135