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M. I. Zelikin

# Control Theory and Optimization I

Homogeneous Spaces and the Riccati Equation  
in the Calculus of Variations



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# Preface

This book is devoted to the development of geometric methods for studying and revealing geometric aspects of the theory of differential equations with quadratic right-hand sides (Riccati-type equations), which are closely related to the calculus of variations and optimal control theory.

The book contains the following three parts, to each of which a separate book could be devoted:

1. the classical calculus of variations and the geometric theory of the Riccati equation (Chaps. 1–5),
2. complex Riccati equations as flows on Cartan–Siegel homogeneity domains (Chap. 6), and
3. the minimization problem for multiple integrals and Riccati partial differential equations (Chaps. 7 and 8).

Chapters 1–4 are mainly auxiliary. To make the presentation complete and self-contained, I here review the standard facts (needed in what follows) from the calculus of variations, Lie groups and algebras, and the geometry of Grassmann and Lagrange–Grassmann manifolds. When choosing these facts, I prefer to present not the most general but the simplest assertions. Moreover, I try to organize the presentation so that it is not obscured by formal and technical details and, at the same time, is sufficiently precise.

Other chapters contain my results concerning the matrix double ratio, complex Riccati equations, and also the Riccati partial differential equation, which arises in the minimization problem for a multiple integral.

The book is based on a course of lectures given in the Department of Mechanics and Mathematics of Moscow State University during several years. Therefore, when writing the book, I imagined the ideal readers to be the undergraduate and graduate students in this department, who are familiar with the foundations of calculus, differential equations, differential geometry, and algebra (although, in some cases, I assumed that the reader is familiar with a deeper mathematical technique). However, I hope that a wider audience will find this book interesting. I also hope that the informed reader will tolerate aspects that seem trivial to him while the reader unfamiliar with one or another mathematical object and encountering some difficulties in understanding the text will resolve them using the literature cited and then excuse me for the less-detailed explanation. Always in such cases, an author should strive for a balance between the difficult and the obvious in order to transform the first into the second. The reader can conclude whether I am successful in this.

I am grateful to my friends and colleagues for their indispensable help in preparing this book. I am particularly grateful to the Candidates of Physics and Mathematics V. F. Borisov, A. V. Dombrin, and L. F. Zelikina, to my student R. Hildebrant for the laborious work in improving the text, to Professors A. V. Arutyunov, A. S. Mishchenko, A. N. Parshin, and E. L. Tonkov

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M. I. Zelikin

Moscow, September 1999

# Contents

Introduction.....	1
Chapter 1. Classical Calculus of Variations.....	5
§1. Euler Equation.....	5
1.1. Brachistochrone Problem.....	5
1.2. Euler Equation.....	6
1.3. Geodesics on a Riemannian Manifold.....	9
§2. Hamiltonian Formalism.....	12
2.1. Legendre Transform.....	12
2.2. Canonical Variables.....	15
2.3. Mechanical Meaning of the Canonical Variables.....	16
2.4. Variation Formula for a Functional with Movable Endpoints ..	17
2.5. Transversality Conditions in the Problem with Movable Endpoints.....	18
2.6. Weierstrass–Erdmann Conditions.....	20
2.7. Hamilton–Jacobi Equation.....	23
§3. Theory of the Second Variation.....	25
3.1. Problem of the Second Variation.....	25
3.2. Legendre Necessary Condition.....	26
3.3. The Associated Problem and the Definition of a Conjugate Point.....	28
3.4. Necessary Conditions for the Positive Semidefiniteness of $\delta^2 J$ .	29
§4. Riccati Equation.....	30
4.1. Sufficient Conditions for the Positive Definiteness of $\delta^2 J$ .....	30
§5. Morse Index.....	35
§6. Jacobi Envelope Theorem.....	38
§7. Strong Minimum.....	42
7.1. Weierstrass Necessary Condition.....	42
§8. Poincaré–Cartan Integral Invariant.....	45
8.1. Exterior Differential Forms.....	45
8.2. Poincaré–Cartan Integral Invariant.....	47
8.3. Legendre Manifolds.....	50
§9. Fields of Extremals.....	53
9.1. Hilbert Invariant Integral.....	53
9.2. Embedding an Extremal in a Field and Focal Points.....	55
Chapter 2. Riccati Equation in the Classical Calculus of Variations ....	60
§1. Riccati Equation as a Sufficient Condition for Positivity of the Second Variation.....	60
§2. Riccati Equation for a Problem with Differential Constraints.....	62
2.1. Problem with Differential Constraints.....	63



2.2.	Optimal Control Problem	63
2.3.	Linear-Quadratic Problem	64
2.4.	Bellman Equation	66
§3.	Riccati Equation and the Grassmann Manifold	68
3.1.	Grassmann Manifold	69
3.2.	Riccati Equation as a Flow on the Grassmann Manifold	70
§4.	Grassmann Manifolds of Lower Dimension	72
4.1.	Quaternions	73
4.2.	Homotopic Paths	77
Chapter 3. Lie Groups and Lie Algebras		80
§1.	Lie Groups: Definition and Examples	80
§2.	Lie Algebras	84
2.1.	Vector Fields on a Manifold	85
2.2.	Lie Algebras	87
§3.	Lie Groups of Lower Dimension	88
3.1.	Topological Structure of the Groups $SO(3)$ and $Spin(3)$	88
3.2.	Topological Structure of the Group $SL(2, \mathbb{R})$	90
3.3.	Topological Structure of the Groups $Sp(1, \mathbb{R}), U(1),$ and $SU(2)$	90
§4.	Adjoint Representation and Killing Form	91
4.1.	Adjoint Representation	91
4.2.	Killing Form	93
4.3.	Subalgebras and Ideals	93
§5.	Semisimple Lie Groups	96
5.1.	Compact Lie Algebras	98
§6.	Homogeneous and Symmetrical Spaces	100
6.1.	Symmetrical Spaces	101
§7.	Totally Geodesic Submanifolds	107
7.1.	Lie Group Isometries	107
7.2.	Geodesics in the Quotient Space of Lie Groups	110
Chapter 4. Grassmann Manifolds		112
§1.	Three Approaches to the Description of the Grassmann Manifolds	112
1.1.	Local Coordinates on the Grassmann Manifold	112
1.2.	Invariant Description of Grassmann Manifolds	114
1.3.	Metric on the Grassmann Manifold	114
1.4.	Grassmann Manifolds as Symmetrical Spaces	114
1.5.	Plücker Embeddings	115
§2.	Lagrange–Grassmann Manifolds	117
2.1.	Coordinates on a Lagrange–Grassmann Manifold	118
2.2.	Lagrange–Grassmann Manifold as a Homogeneous Space	119
2.3.	The Manifold $\Lambda(\mathbb{R}^{2n})$ as a Symmetrical Space	123
§3.	Riccati Equation as a Flow on the Manifold $G_n(\mathbb{R}^{2n})$	123

§4. Systems Associated with a Linear System of Differential Equations . . . . .	126
4.1. Associated Systems on Grassmann Manifolds . . . . .	128
Chapter 5. Matrix Double Ratio . . . . .	130
§1. Matrix Double Ratio on the Grassmann Manifold . . . . .	130
§2. Clifford Algebras . . . . .	135
§3. Totally Geodesic Submanifolds of Grassmann Manifolds . . . . .	137
§4. Curves with a Scalar Double Ratio . . . . .	143
§5. Fourth Harmonic as a Geodesic Symmetry . . . . .	147
5.1. Manifold of Isotropic Planes . . . . .	148
§6. Clifford Parallels . . . . .	150
§7. Connection Between Clifford Parallels and Isoclinic Planes . . . . .	154
§8. Matrix Double Ratio on the Lagrange–Grassmann Manifold . . . . .	155
§9. Morse–Maslov–Arnol’d Index in the Leray–Kashivara Form . . . . .	158
§10. Fourth Harmonic as an Isometry of the Lagrange–Grassmann Manifold . . . . .	162
§11. Application of the Matrix Double Ratio to the Study of the Riccati Equation . . . . .	162
Chapter 6. Complex Riccati Equations . . . . .	166
§1. Cartan–Siegel Domains . . . . .	166
§2. Klein–Poincaré Upper Half-Plane and Generalized Siegel Upper Half-Plane . . . . .	174
2.1. Generalized Siegel Upper Half-Plane . . . . .	177
2.2. Siegel Half-Plane as a Symmetrical Space . . . . .	178
2.3. Action of $Sp(n, \mathbb{R})$ on the Boundary of the Siegel Half-Plane . . . . .	184
2.4. Cayley Transform . . . . .	185
§3. Complexified Riccati Equation as a Flow on the Generalized Siegel Upper Half-Plane . . . . .	187
§4. Flow on Cartan–Siegel Homogeneity Domains . . . . .	189
4.1. Riccati-Type Equation for a Linear System Whose Matrix Belongs to a Given Lie Algebra . . . . .	190
4.2. Flow on the Siegel Homogeneity Domain of Type I . . . . .	192
4.3. Flow on the Siegel Homogeneity Domain of Type II . . . . .	194
4.4. Flow on the Siegel Homogeneity Domain of Type IV . . . . .	196
§5. Matrix Analog of the Schwarz Differential Operator . . . . .	198
5.1. Classical Schwarz Differential Operator . . . . .	200
5.2. Schwarz Operator and a Linear Second-Order Differential Equation . . . . .	202
5.3. Schwarz Operator and the Riccati Equation . . . . .	203
5.4. Matrix Analog of the Schwarz Operator . . . . .	205

Chapter 7. Higher-Dimensional Calculus of Variations . . . . .	208
§1. Minimal Surfaces . . . . .	208
§2. Necessary Optimality Conditions for a Multiple Integral . . . . .	212
2.1. Euler Equation . . . . .	213
2.2. Second Variation . . . . .	215
2.3. Variational Equation . . . . .	216
§3. Vector Bundles . . . . .	217
§4. Distributions and the Frobenius Theorem . . . . .	219
§5. Connection in a Linear Bundle . . . . .	227
§6. Levi-Civita Connection . . . . .	230
6.1. Torsion and Curvature of a Connection of a Vector Bundle . . . . .	233
§7. Nonnegativity Conditions of the Second Variation . . . . .	236
§8. Field Theory in the Weyl Form . . . . .	240
§9. Caratheodory Transformation . . . . .	244
9.1. Condition for Realizability of the Caratheodory Transformation . . . . .	247
§10. Field Theory in the Caratheodory Form . . . . .	248
 Chapter 8. On the Quadratic System of Partial Differential Equations Related to the Minimization Problem for a Multiple Integral . . . . .	 254
§1. Riccati Equation in the Case of the Degenerate Legendre Condition . . . . .	254
§2. Reducing the Dirichlet Integral to the Integral of Its Principal Part . . . . .	257
§3. Relation of the Riccati Partial Differential Equation to the Euler Equation . . . . .	261
3.1. Compactification of the Space on Which the Riccati Partial Differential Equation is Defined . . . . .	263
§4. Connection Defined by a Solution to the Riccati Partial Differential Equation . . . . .	264
4.1. Potentiality Condition for Tensor Fields . . . . .	270
 Epilogue . . . . .	 272
 Appendix to the English Edition . . . . .	 273
 References . . . . .	 276
 Index . . . . .	 282