

Index

- actuator node, 543
- adaptive control
 - optimal, 430
 - persistence, 417
- adiabatic elimination, 233
- adiabatic transition, 368
- adjoint vector (costate), 255
- Adler equation, 474
- Akaike information criterion (AIC), 230
- algebraic Riccati equation, 261
- aliasing, 163
- ambiguity
 - long-tailed distributions, 342
 - nonlinear dynamics, 341
 - nonlinear measurements, 342
- ancillary system, 527
- anti-aliasing filter, 165
- anti-windup control, 271
- antiresonance, 99
- autonomous control, 602
- back action, 527
- backstepping, 486
- bandit
 - n armed, 436
- bang-bang control, 276
- Bayesian filter, 319, 322
- Bayesian information criterion (BIC), 228
- Bellman equation, 509
 - continuous, 267
 - discrete, 264
 - stochastic, 431
- Bessel filter, 166
- biology (applications to), 612
- bipartite systems, 602
- black swans, 377
- Bloch sphere, 518
- block diagram, 18
- Bode gain-phase relation, 565
- Bode waterbed relation
 - extensions in frequency domain, 570
 - frequency domain, 568
- time domain, 575
- Bode–Fano limit, 610
- Boltzmann distribution, 595
- Brillouin zone, 165, 334
- bud, 543
- cactus (minimum controllable structure), 543, 559
- causal conditioning, 579
- causality, 221, 561
- causality and information theory, 578
- cautious control, 433
- certainty equivalence principle, 156, 384, 434
- chain rule
 - probability, 508
- channel capacity, 588
- chaotic system, 476
 - Ott–Grebogi–Yorke (OGY) algorithm, 477
- Chapman–Kolmogorov law, 336
- circular complex Gaussian distribution, 343
- climate science, 11
- coarse graining, 496
- coherent control, 87
- colored noise, 418
- compensator
 - lag, 103
 - lag-lead, 103
 - lead, 84
- compressed sensing, 170
- conditional independence, 501
- continuous time matrix Riccati equation, 260
- control authority (brute force), 269
- control law
 - acausal, 573
 - derivative, 81
 - double integrator (ramp), 107
 - high-gain feedback, 101
 - integral, 79, 146
 - loop shaping, 102
 - pole placement, 101, 192
 - proportional, 69
- control parameter, 434
- control, as game, 385

- control-affine systems, 460
- controllability
 - large networks, 545
 - structural, 541
 - Lin's theorem, 542
- controllability test, 134, 466, 534
 - condition number, 547
- controllability transition, 550
- controllable, 131
- correlation testing, 219
- cost function(al), 254
- cost-to-go function, 264, 433
- Cramér–Rao bound, 343
- cross validation, 229
- cumulant generating function, 383
- current
 - alternating (AC), 39
 - direct (DC), 39
- cyberphysics, 470
- cycle (elementary), 543
- data rate theorem, 588
- dead zone, 457
- deadbeat control, 191
- delay
 - feedback latency, 93, 188
 - Padé approximation, 98
 - predictive control, 190, 612
 - uncertain, 390
- detailed balance, 595
- digital filter, 175
- dilation, 542
- dimensional analysis
 - Buckingham II theorem, 34
 - scaling, 34
- directed information, 579
- discrete algebraic Riccati equation, 263
- discrete Fourier transform (DFT), 180, 216
- discrete Riccati equation, 262
- discrete time Fourier transform (DTFT), 179
- discretization
 - Euler, 183
 - Tustin, 184
 - zero-order hold, 181
- disturbance cancellation, 153
- dithering, 167
- dominant pole, 145
- downmixing, 170
- driver node, 543
- dynamic programming, 263, 431
- dynamical system
 - autonomous, 29, 602
 - dual, 137, 311
 - nonautonomous, 29
- dynamics
 - collective, 469
 - hybrid, 195, 301, 305, 323
- internal, 459
- lumped element, 94
- energy-speed-accuracy trade-offs, 371
- entangled state, 522
- entropy
 - causally conditioned, 579
 - relative (Kullback–Leibler divergence), 597
- Euler–Lagrange equations, 368
- event-triggered control, 283
- extremum-seeking control, 412
- feedback
 - antithetical integral, 613
 - by repeated feedforward (MPC), 281
 - closed-loop dynamics, 68, 142
 - coherent quantum, 522
 - high gain, robust, 101
 - linearization, 455, 483
 - measurement-based, quantum, 521
 - negative, 18, 68
 - positive, 11, 18
 - time-dependent gain, 260
- feedforward (open loop)
 - adaptive, 426
 - combined with feedback, 148
 - digital design, 193
 - disturbance, 85
 - optimal control, 258
 - reference, 67
 - reservoir computer, 441
 - two degrees of freedom, 84
- finite impulse response (FIR), 175
 - adaptive filter, 424
- Fokker–Planck equation, 305, 324, 341, 594
- forward sensitivity analysis, 368
- Fourier series, 180
- free energy (nonequilibrium), 597
- frequency response
 - Bode plots, 39
 - Nyquist plots (Cole-Cole), 40
 - root-locus plots, 40
- Frobenius theorem, 464
- gain margin, 89
- gain scheduling, 455
- Gauss–Hermite quadrature, 331
- goals for control, 13, 469, 477
- Goldstone mode, 474
- governor, 5, 13
- Gramian
 - controllability, 132, 235, 546
 - observability, 137, 235
- graph theory, 535
- gridworld, 510
- Hamilton–Jacobi–Bellman equation (HJB), 267

- stochastic, 346
- Hamiltonian, control, 273
- Hankel norm, 235
- Hermitian operator, 519
- hidden Markov model (HMM), 495
- highly optimized tolerance (HOT), 552, 560
- homeostasis, 8
- hub, 536
- infinite impulse response (IIR), 175
- information
 - bearing degrees of freedom, 600
 - engine, 599
 - erasure (reset process), 601
 - flow, 603
 - theory, 12, 21, 561
- innovation, 309
- innovations, 421
- input shaping, 365
- internal model principle, 106, 155, 386, 613
- Internet of things, 12
- kaizen (continuous improvement), 553
- Kalman filter
 - n*-dimensional, 307
 - cubature (CKF), 330
 - ensemble (EnKF), 332
 - extended (EKF), 326
 - one-dimensional, 298
- Kalman gain, 302
- Kalman–Bucy filter, 312
- Kramers–Kronig relations, 562
- Kushner–Stratonovich equation, 324
- Lagrange multiplier, 255
- learning rate, 405
- least mean square (LMS) approximation, 425
- least squares
 - parameter estimation, 414
 - recursive, 415
- Lie bracket, 463
- Lie derivative, 463
- linear quadratic Gaussian control (LQG), 313
- linear quadratic regulator (LQR), 259
 - one step, 381, 383
- linear system
 - Kalman decomposition, 138
- linear-system representation
 - descriptor, 30
 - linear time invariant (LTI), 30
 - state space, 30
- Lipschitz condition, 468
- local linear feedback (neighboring optimal control), 277
- logistic map, 478
- lognormal distribution, 374
- Lyapunov exponent, 476
- Lyapunov function, 54, 56, 61, 410, 467, 468
- Markov chains, 494
- Markov decision process (MDP), 474
 - partially observable (POMDP), 511
- master equation, 594
- matrix
 - controllability, 133
 - feedthrough, 30
 - input coupling, 30
 - observability, 135
 - output coupling, 30
 - stochastic, 494
 - transition, 494
 - weighted adjacency, 540
- maximum entropy, 374
- Maxwell demon, 12, 589, 604
- Metropolis algorithm, 340
- minimum description length (MDL), 227
- minimum driver node set (MDNS), 543
- MIT rule, 408, 412
- model predictive control (MPC), 281
- model reference adaptive control (MRAC), 407
- Monte Carlo techniques, 336
- multiple input multiple output (MIMO), 110
- multiplicative uncertainty, 388
- multisine signal, 212
- mutual information, 579
- network, 535
 - Erdős–Rényi (ER), 537
 - scale-free, 538
 - small world, 539
 - small-world property, 538
 - star, 536
- network science, 11, 551
- neural network, 437
- nonlinearity
 - hysteresis, 208
 - saturation, 270
- normal equations, 225
- numerics, cowboy, 287
- Nyquist limit, 164, 215
- observability test, 136
- observer, 149
 - current, 190
 - nonlinear, 279
 - optimal, 303
 - prediction, 189
 - with controller, 151
- observer gains, 150, 299
- optimal control
 - deterministic, 251
 - stochastic, 345
- order parameter, 434, 475
 - discord, 505

- output feedback, 130
- parameters
 - control, 372
 - system, 372
- particle filter, 337
- partition function, 595
- partition principle, 380
- Pauli matrices, 519
- pendulum, 25
 - cart-pendulum system, 29
 - event-triggered control, 285
 - nonlinear feedback, 458, 467
 - nonlinear observer, 280
 - swing up, 258
 - swing up, robust, 369
 - swing up, with feedback, 278
- phantom other, 385
- phase locking, 473
- phase margin, 89
- phase space, 26
- phase transition, 200, 347, 396, 434, 488, 506, 515, 537
- phase-locked loops (PLL), 472
- PID control (proportional-integral-derivative), ix, 10, 81, 261, 363
 - discrete, 162, 183, 187
 - espresso maker, 82
 - Ziegler–Nichols autotune, 109
- Poincaré section, 477
- pole-zero cancellation, 91, 139
- poles, 82
 - cancelling, 91
- Pontryagin minimum principle (PMP), 272
- Pound–Drever–Hall frequency stabilization, 487
- preferential attachment, 552
- probably approximately correct (PAC) learning, 436
- projective measurement, 519
- pulse-width modulation (PWM), 457
- pure state, 517
- quantization, 167
- quantum control
 - coherent, 522
 - measurement-based, 521
 - open-loop, 521
- qubits, 517
- quenched disorder, 371
- regularization, 439
- regulation, 13, 67
- reinforcement learning, 11, 430, 512
- resample move algorithm, 340
- reservoir computing, 438
- risk averse, 383
- risk seeking, 383
- risk-sensitive control, 382
- robust performance problem, 394
- robust stability, 391
- robust yet fragile, 552, 609
- robustness
 - high-gain feedback, 70
 - parallel vs. serial transfer functions, 145
- root-locus plot, 88
- sampling importance resampling algorithm (SIR), 337
- sampling theorem, 164
- Schrödinger equation, 518
- sensitivity functions, 71, 387
- sensitivity states, 368
- separation principle, 151, 318, 434
- servomotors, 6
- Shannon entropy, 503
- signal-to-noise ratio, 217
- single input single output (SISO), 68
- singular value decomposition, 114
- smoothing, 348, 503
 - Rauch–Tung–Striebel (RTS), 351
- sparse basis, 170
- stability margin, 90
- state estimation, 297
- state feedback, 131
- state vector, 24, 26
- strange attractor, 477
- stress, 384
- symmetry breaking, 347, 435, 473
- synchronization, 149, 470
- system identification, 205
 - least mean squares (LMS), 426
 - recursive least squares (RLS), 415
- Szilard engine, 590
- tensor product, 522
- thermodynamics
 - first law, 595
 - second law, 589, 596
 - stochastic, 594
- tracking, 13, 67, 149, 298, 387, 439, 570, 573
- transfer function, 38
 - all pass, 96
 - balanced coordinates, 235
 - complementary sensitivity function, 69
 - errors-in-variables fit, 224
 - global fit, 224
 - loop transfer function, 69
 - non-minimum-phase, 96
 - nonrational, 43
 - rational, 41
 - sensitivity function, 69
 - truncation and residualization, 233
- uncertainty

- structured, 388
unstructured, 388
undersampling, 169
unitary transformation, 518
universal Turing machines, 20
value at risk (VAR), 381
value iteration, 510
virtual interactions, 470
virtual potentials, 469
voltage-controlled oscillator (VCO), 472
von Neumann (projective) measurements, 519
Wiener filter, 351, 362
worst-case methods, 386
Z-transform (generating function), 177
zero dynamics, 460
zeros
 frequency domain, 97
 MIMO, 116
 time domain, 138
transmission, 141