Matrix Riccati Equations in Control and Systems Theory (Systems & Control: Foundations & Applications)

Hisham Abou-Kandil, Gerhard Freiling, Vlad Ionescu, Gerhard Jank

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The authors present the theory of symmetric (Hermitian) matrix Riccati equations and contribute to the development of the theory of non-symmetric Riccati equations as well as to certain classes of coupled and generalized Riccati equations occurring in differential games and stochastic control. The volume offers a complete treatment of generalized and coupled Riccati equations. It deals with differential, discrete-time, algebraic or periodic symmetric and non-symmetric equations, with special emphasis on those equations appearing in control and systems theory. Extensions to Riccati theory allow to tackle robust control problems in a unified approach.

The book makes available classical and recent results to engineers and mathematicians alike. It is accessible to graduate students in mathematics, applied mathematics, control engineering, physics or economics. Researchers working in any of the fields where Riccati equations are used can find the main results with the proper mathematical background.

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