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held in Lawrence, Kansas



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held in Lawrence, Kansas**

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*Dedicated to Tyrone Duncan,
an important contributor
to stochastic control and filtering theory,
in honor of his sixtieth birthday.*

Preface

This volume contains almost all of the papers that were presented at the Workshop on Stochastic Theory and Control that was held at the University of Kansas, 18–20 October 2001. This three-day event gathered a group of leading scholars in the field of stochastic theory and control to discuss leading-edge topics of stochastic control, which include risk sensitive control, adaptive control, mathematics of finance, estimation, identification, optimal control, nonlinear filtering, stochastic differential equations, stochastic partial differential equations, and stochastic theory and its applications. The workshop provided an opportunity for many stochastic control researchers to network and discuss cutting-edge technologies and applications, teaching and future directions of stochastic control. Furthermore, the workshop focused on promoting control theory, in particular stochastic control, and it promoted collaborative initiatives in stochastic theory and control and stochastic control education.

The lecture on “Adaptation of Real-Time Seizure Detection Algorithm” was videotaped by the PBS. Participants of the workshop have been involved in contributing to the documentary being filmed by PBS which highlights the extraordinary work on “Math, Medicine and the Mind: Discovering Treatments for Epilepsy” that examines the efforts of the multidisciplinary team on which several of the participants of the workshop have been working for many years to solve one of the world’s most dramatic neurological conditions.

Invited high school teachers of Math and Science were among the participants of this professional meeting. They were motivated and inspired by the First NSF Workshop for High School Teachers of Math and Science that took place in June of 2000 in Chicago. These teachers joined control researchers in their love and fascination for stochastic theory and control. The teachers at the meeting seemed to be really excited to be invited to such a specialized technical meeting. Furthermore, a number of graduate students were invited to broaden their exposure in stochastic control education.

On October 19, the workshop honored the sixtieth birthday of Tyrone Duncan, an important contributor to stochastic control theory. 110 people attended the reception to honor Tyrone Duncan. The reception was held at the University of Kansas Spencer Museum of Art. The Master of Ceremony was John Baillieul from Boston University, the Keynote Speakers were Sanjoy Mitter from Massachusetts Institute of Technology and Charles Himmelberg from University of Kansas. Music was provided by Cellist, Ed Laut, Professor of Music and Dance, from University of Kansas.

The workshop had three important aspects:

1. the outreach program—it was videotaped by PBS
2. the control education program—it brought several high school teachers together with control researchers and students

3. the interdisciplinary research programs—it brought together mathematicians, engineers, economists, and biomedical scientists together to discuss control systems applications.

The workshop was supported by the National Science Foundation and the University of Kansas. We especially thank Dr. R. S. Baheti, NSF Program Director and Jack R. Porter, Chairman of the Department of Mathematics, University of Kansas. We also thank Diana Carlin and Robert Weaver from the College of Liberal Arts and Sciences, George Bittlingmayer and Prakash Shenoy from the School of Business, Victor Frost from the Information and Telecommunication Technology Center, Robert Barnhill and Jim Roberts from the KU Center for Research for providing additional important funds and Cheryl Schrader, 2001 Vice President for Conferences, IEEE Control Systems Society, for providing important co-technical sponsorship.

We thank the members of the Program Committee: John Baillieul, Sergio Bittanti, Wendell Fleming, P. R. Kumar, Steven Marcus, William McEneaney, Sean Meyn, Lukasz Stettner, Pravin Varaiya, George Yin, Qing Zhang, and Xun Yu Zhou, and the members of the Organizing Committee and Local Advisory Board: Robert Barnhill, Mark Frei, Victor Frost, Ivan Osorio, Jack Porter, Prakash Shenoy, John Westman and Fred Van Vleck. Kerrie Brecheisen, Kathleen Brewer, Monica McKinney, Gloria Prothe, Sandra Reed, Yi Yan, and Yiannis Zachariou were the local assistants whom we thank for their generous help with the administration of the workshop. We also thank all reviewers for their important contributions to the quality of this volume. Larisa Martin did an outstanding job typesetting this manuscript. Last, but not least, we would like to thank all the participants for making this workshop successful and memorable. Very special thanks go to two participants, Lukas Stettner and Tyrone Duncan, for their outstanding assistance in preparing this volume during the last two months.

It has been my pleasure, honor, and joy to work with all the participants and the outstanding authors of this volume. I hope that the readers of this volume will enjoy reading it as much as I did. I would like to thank my husband and colleague, Tyrone, and my daughter, Dominique, for their help and support during my work on this project.

Bozenna Pasik-Duncan

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Contents

Nonlinear Stability Problems in Simple Radar Range Trackers	1
<i>E. H. Abed, R. E. Gover, A. J. Goldberg, S. I. Wolk</i>	
1 Introduction	1
2 Nonlinear Radar Range Tracker Models	3
3 Deterministic Stability of the Radar Range Tracking System	5
4 Stochastic Stability of the Radar Range Tracking System	10
5 Directions for Further Research	14
References	16
 Asymptotic Properties and Associated Control Problems of Discrete-Time Singularly Perturbed Markov Chains	19
<i>G. Badowski, G. Yin, Q. Zhang</i>	
1 Introduction	19
2 Formulation	21
3 Asymptotic Properties	23
4 Optimal Control	29
5 Further Remarks	32
References	32
 Feedback Designs in Information-Based Control	35
<i>J. Baillieul</i>	
1 Introduction	35
2 Digital Control of LTI Systems With Uniform Sampling Rate—the Data Rate Bound in the Scalar Case	37
3 The Case of Higher Order and Multivariable Systems	43
4 The Concept of <i>Attention</i> and Binary Control of Multivariable Systems	46
5 Conclusion	56
References	57
 Ergodic Control Bellman Equation with Neumann Boundary Conditions	59
<i>Alain Bensoussan, Jens Frehse</i>	
1 Abstract	59
2 Preliminaries	61
3 Main Result	64

4 Uniqueness	68
5 Ergodic control in $\mathbb{R}^n$	70
References	71
Regime Switching and European Options	73
<i>John Buffington, Robert J. Elliott</i>	
1 Introduction	73
2 The Black Scholes Equation	79
3 Conclusion	81
References	81
Equivalence of Two Kinds of Stability for Multi-dimensional ARMA Systems	83
<i>Xianbing Cao, Han-Fu Chen</i>	
1 Introduction	83
2 Stability Implies Stability in MSS	84
3 Stability in MSS Implies Stability ($C(Z) = I$)	86
4 General $C(z)$	93
5 Conclusion	95
References	96
System Identification and Time Series Analysis: Past, Present, and Future	97
<i>Manfred Deistler</i>	
1 Introduction	97
2 Time Series Analysis and System Identification	97
3 The History	98
4 Main Stream Identification of Linear Systems	102
5 Present State and Future Developments	105
References	108
Max-Plus Stochastic Control	111
<i>Wendell H. Fleming</i>	
1 Introduction	111
2 Max-Plus Control Problem	112
3 Feedback Control Policies	114
4 Strictly Progressive Strategies	115
5 Risk Sensitive Control Limits	117
References	118
An Optimal Consumption–Investment Problem for Factor-Dependent Models	121
<i>Wendell H. Fleming, Daniel Hernández-Hernández</i>	
1 Introduction	121
2 Problem Formulation	122
3 Main Result	127
References	129

Adaptation of a Real-Time Seizure Detection Algorithm	131
<i>Mark G. Frei, Shane M. Haas, Ivan Osorio</i>	
1 Background	131
2 Overview of the Seizure Detection Algorithm	132
3 Adaptation of the Seizure Detection Algorithm	133
4 Using the SDA for Closed-Loop Stimulation	135
References	135
 Randomization Methods in Optimization and Adaptive Control	 137
<i>László Gerencsér, Zsuzsanna Vágó, H. Hjalmarsson</i>	
1 Introduction	137
2 Technical Assumptions	141
3 The Main Results	144
4 A Direct Adaptive Control Problem	145
5 Iterative Feedback Tuning	146
6 Randomized IFT	148
7 Simulation Results	149
8 Conclusion	151
References	152
 Capacity of the Multiple-Input, Multiple-Output Poisson Channel	 155
<i>Shane M. Haas, Jeffrey H. Shapiro</i>	
1 Introduction	155
2 The MIMO Poisson Channel	156
3 Comparison of Bounds	165
4 Conclusions	166
References	167
 Stochastic Analysis of Jump–Diffusions for Financial Log–Return Processes	 169
<i>Floyd B. Hanson, John J. Westman</i>	
1 Introduction	169
2 Density for Log–Normal Jump–Diffusions	171
3 Log–Normal Jump–Diffusion Model Parameter Estimation	177
References	182
 Numerical Methods for Optimal Stopping Using Linear and Non-linear Programming	 185
<i>Kurt Helmes</i>	
1 Introduction	185
2 Formulation and Fundamental Theorems	186
3 Method I: The Exit Time Approach	189

4	Method II: A General LP-Approach	193
5	Concluding Remarks	202
	References	202
The ODE Method and Spectral Theory of Markov Operators .		205
<i>Jianyi Huang, Ioannis Kontoyiannis, Sean P. Meyn</i>		
1	Introduction	205
2	Linear Theory	208
3	Nonlinear Models	218
	References	220
Sign-Regressor Adaptive Filtering Algorithms Using Averaged Iterates and Observations.....		223
<i>C. Ion, G. Yin, V. Krishnamurthy</i>		
1	Introduction	223
2	Algorithm	225
3	Convergence	225
4	Asymptotic Normality	226
5	Discussion	233
6	Adaptive Multiuser Detection in CDMA Wireless Networks	234
	References	237
Kalman-Type Filters for Nonparametric Estimation Problems .		239
<i>R. Khasminskii</i>		
1	Introduction	239
2	Kalman-Type Filter for the Model (1)	240
3	Recursive Estimation of a Smooth Regression Function	241
4	Estimation of Time Dependent Spatial Signal Observed in GWN... ..	243
5	Concluding Remarks	248
	References	249
Detection and Estimation in Stochastic Systems with Time-Varying Parameters		251
<i>Tze Leung Lai</i>		
1	Introduction	251
2	Theory of Sequential Change-Point Detection	252
3	On-Line Fault Detection and Isolation	257
4	Fixed Sample Change-point Problems	259
5	Estimation of Time-Varying Parameters	261
	References	263
Asymptotic Normality in Partially Observed Diffusions with Small Noise: Application to FDI		267
<i>François LeGland, Bo Wang</i>		
1	Introduction	267
2	Statistical Model and Residual Definition	268

3	Small Noise Expansion	271
4	Asymptotic Normality of the Residual Under the Nominal Hypothesis	274
5	Local Asymptotic Normality (LAN)	277
6	Application to FDI	280
	References	281

Stochastic Lagrangian Adaptive LQG Control 283

David Levanony, Peter E. Caines

1	Introduction	283
2	Problem Statement	285
3	Maximum Likelihood Identification	287
4	Geometric Results	289
5	Lagrangian Adaptation	291
	References	299

**Optimal Control of Linear Backward Stochastic Differential
Equations with a Quadratic Cost Criterion** 301

Andrew E.B. Lim, Xun Yu Zhou

1	Introduction	301
2	Problem Formulation	303
3	Main Result	305
4	Proofs of Theorems 1 and 2: Outline	309
5	Alternative Derivation: Forward Formulation	311
6	Conclusion	316
	References	316

Hilbert Spaces Induced by Toeplitz Covariance Kernels 319

Mihaela T. Matache, Valentin Matache

1	Introduction	319
2	Preliminary Results	320
3	The Main Results	325
	References	332

**Error Analysis of a Max-Plus Algorithm for a First-Order
HJB Equation** 335

William M. McEneaney

1	Introduction	335
2	Review of the Max-Plus Based Algorithm	337
3	Allowable Errors in Computation of B	341
4	Convergence and Truncation Errors	347
5	Error Summary	349
	References	350