

Contents

1 Preface	ix
1 Idempotent Analysis	1
1.0 Introduction	2
1.1 Idempotent Semigroups and Idempotent Semirings	5
1.2 Idempotent Linear Algebra, Graph Optimization Algorithms, and Discrete Event Dynamical Systems	9
1.3 The Main Theorem of Idempotent Analysis	25
1.4 Idempotent Measures, Integrals, and Distributions. Duhamel's Principle	34
1.5 The Fourier–Legendre Transformation	42
2 Analysis of Operators on Idempotent Semimodules	45
2.0 Introduction	46
2.1 The General Form of Endomorphisms of the Space of Continuous Functions Ranging in an Idempotent Semimodule. Weak and Strong Convergence	47
2.2 Invertible and Compact Operators	52
2.3 Spectra of Compact Operators and Dynamic Programming . .	57
2.4 Infinite Extremals and Turnpikes in Deterministic Dynamic Optimization Problems	66
2.5 Homogeneous Operators in Idempotent Analysis and Turnpike Theorems for Stochastic Games and Controlled Markov Processes	74
3 Generalized Solutions of Bellman's Differential Equation	85
3.0 Introduction	86
3.1 First-Order Differential Equations in Calculus of Variations, Optimal Control, and Differential Games. The Problem of Constructing Generalized Solutions	88

3.2	Generalized Solutions of the Hamilton–Jacobi–Bellman Equation and Eigenfunctions of the Resolving Operator of the Cauchy Problem	97
3.3	Jump Stochastic Perturbations of Deterministic Optimization Problems. An Application to a Spin Control Problem (Control of a Two-Level Atom)	111
3.4	The Bellman Differential Equation and the Pontryagin Maximum Principle for Multicriteria Optimization Problems	119
3.5	A Boundary Value Problem for the Hamilton–Jacobi–Bellman Equation	124
3.6	The Stochastic Hamilton–Jacobi–Bellman Equation	133
3.7	The Turnpike Theorem in General Topological Spaces and a Limit Theorem for the Infinite-Dimensional Hamilton–Jacobi Equation	139
3.8	Idempotent Calculus of Variations	143
3.9	Limit Theorems for Discrete Idempotent Measures	145
4	Quantization of the Bellman Equation and Multiplicative Asymptotics	151
4.0	Introduction	152
4.1	Examples of Exponentially Small Asymptotics	161
4.2	Small Time Asymptotics of the Fundamental Solution of the Cauchy Problem for the Heat Equation with a Potential	166
4.3	The Tunnel Canonical Operator	171
4.4	Global Asymptotics of the Fundamental Solution and Large Deviation Problems	176
4.5	Asymptotic Behavior of the Solution for Large Time ($t \sim h^{-(1+\kappa)}$, $\kappa \in (0, 1)$)	179
4.6	Exponential Asymptotics for Low Levels of the Schrödinger Operator	192
4.7	The Tunnel Operator on the Torus and the Schrödinger Equation with a Periodic Potential	200
4.8	Total Asymptotic Expansions for the Splitting Magnitude and Multiple Potential Wells	203
4.9	Splitting of Lower Energy Levels for a Discrete ϕ^4 -Model on a Torus	211
4.10	The WKB Method for Degenerate Diffusion	222
4.11	Hydrogen Ion in a Magnetic Field	224
4.12	Estimates for the Remainder in the Asymptotic Formula for the Laplace Integrals	227

Appendix (Pierre Del Moral). Maslov Optimization Theory.

Optimality versus Randomness	243
1 Maslov's Integration Theory	246
2 Performance Theory	248
3 Lebesgue–Maslov Semirings	253
4 Convergence Modes	256
5 Optimization Processes	261
6 Applications	268
7 Maslov and Markov Processes	272
8 Nonlinear Filtering and Deterministic Optimization	280
9 Monte-Carlo Principles	283
10 Particle Interpretations	286
11 Convergence	296
Conclusions	297
References	300

Index

303