

## ABOUT THE TERM PROJECT

For the term project, you have two options:

**Option 1 :** Choose three references (published after 1980) on a topic of your choice, which have a common theme of relevance to the subject matter of this course. Read these three papers, digest their contents, and write a report (to run around 15 pages, single column, 11 or 12 pt font) explaining (in your own words) their contributions. The report should be a critical survey on the contents of the papers as they relate to the common theme, and should indicate possible directions for extensions as you see them.

**Option 2 :** Present (in a written report) results of some original research (carried out by you) on any one of the topics listed below.

**Due Date for the Report :** May 2, 2019 (Thursday)

**Another deadline :** By Thursday, March 28, you should let me know (by email or in person) of your choice (between the two options above), and in case of *Option 1* clear with me your selection of the three references.

*Some possible topics for the project :*

1. Fixed-point theorems, and their applications in optimal control.
2. Fixed-point theorems, and their applications in the convergence analysis of optimization algorithms.
3. Numerical techniques for infinite-dimensional optimization.
4. Functional analysis techniques in the analysis and optimization of distributed-parameter systems.
5. Realization theory for infinite-dimensional systems.
6. Hardy spaces, and their role in worst-case ( $H^\infty$ ) controller and estimator designs.
7. Identification using functional analysis techniques.
8. Controllability and observability of infinite-dimensional linear systems.
9. Stability and stabilizability of infinite-dimensional linear systems.
10. Filtering, smoothing, and prediction for stochastic processes.
11. Realization theory for stochastic systems.
12. Hypothesis testing.
13. Wavelets.
14. Chaotic motion, and its analysis using functional analysis methods.
15. Gauss-Seidel and Jacobi algorithms in the iterative computation of equilibria in games defined on infinite-dimensional spaces.
16. Functional analysis methods in zero-sum differential games.
17. Functional analysis methods in nonzero-sum differential games.
18. Image reconstruction from noisy data.
19. Compressive sensing.
20. Functional analysis methods in neural networks.
21. Advanced topics on duality in constrained optimization.
22. Distributed computation and learning.
23. Reinforcement and machine learning.
24. Other topics of relevance to the course material.

over . . . . .

*A (partial/incomplete) list of journals from which you can draw the references*

SIAM J. Control and Optimization	SIAM Review
SIAM J. Numerical Analysis	SIAM J. Applied Mathematics
J. Optimization Theory and Applications	Automatica
IEEE Trans. Automatic Control	IEEE Trans. Information Theory
IEEE Transactions on Neural Networks	IEEE Trans. Systems, Man and Cybernetics
IEEE Transactions on Signal Processing	IEEE Trans. Information Forensics and Security
IEEE Transactions on Image Processing	IEEE/ACM Transactions on Networking
Mathematical Programming	Mathematics of Control, Signals, and Systems
J. Differential Equations	J. Functional Analysis
J. Mathematical Analysis and Applications	Mathematics of Operations Research
Econometrica	J. of Economic Theory
J. Economic Dynamics and Control	J. Mathematical Economics
J. Games and Economic Behavior	International J. Game Theory
Annals of Probability	Annals of Statistics
J Machine Learning Research	Machine Learning
Neural Computing	Annals of Probability