Optimal Sampled-Data Control Systems

Communications and Control Engineering Series

Editors: B.W. Dickinson · A. Fettweis · J.L. Massey · J.W. Modestino E.D. Sontag · M. Thoma

CCES published titles include:

Sampled-Data Control Systems J. Ackermann

Interactive System Identification T. Bohlin

The Riccatti Equation S. Bittanti, A.J. Laub and J.C. Willems (Eds.)

Nonlinear Control Systems A. Isidori

Analysis and Design of Stream Ciphers R.A. Rueppel

Sliding Modes in Control Optimization V.I. Utkin

Fundamentals of Robotics M. Vukobratović

Parametrizations in Control, Estimation and Filtering Problems: Accuracy Aspects M. Gevers and G. Li

Parallel Algorithms for Optimal Control of Large Scale Linear Systems Zoran Gajić and Xuemin Shen

Loop Transfer Recovery: Analysis and Design A. Saberi, B.M. Chen and P. Sannuti

Markov Chains and Stochastic Stability S.P. Meyn and R.L. Tweedie

Robust Control: Systems with Uncertain Physical Parameters J. Ackermann in co-operation with A. Bartlett, D. Kaesbauer, W. Sienel and R. Steinhauser

Optimization and Dynamical Systems U. Helmke and J.B. Moore Tongwen Chen and Bruce Francis

Optimal Sampled-Data Control Systems

With 222 Figures



London Berlin Heidelberg New York Paris Tokyo Hong Kong Barcelona Budapest Tongwen Chen, PhD Department of Electrical and Computer Engineering, University of Calgary, Calgary, Alberta, Canada T2N 1N4

Bruce Allen Francis, PhD Department of Electrical and Computer Engineering, University of Toronto, Toronto, Ontario, Canada M5S 1A4

ISBN-13:978-1-4471-3039-0 DOI: 10.1007/978-1-4471-3037-6 e-ISBN-13:978-1-4471-3037-6

British Library Cataloguing in Publication Data A catalogue record for this book is available from the British Library

Apart from any fair dealing for the purposes of research or private study, or criticism or review, as permitted under the Copyright, Designs and Patents Act 1988, this publication may only be reproduced, stored or transmitted, in any form or by any means, with the prior permission in writing of the publishers, or in the case of reprographic reproduction in accordance with the terms of licences issued by the Copyright Licensing Agency. Enquiries concerning reproduction outside those terms should be sent to the publishers.

© Springer-Verlag London Limited 1995 Softcover reprint of the hardcover 1st edition 1995

The publisher makes no representation, express or implied, with regard to the accuracy of the information contained in this book and cannot accept any legal responsibility or liability for any errors or omissions that may be made.

Typesetting: Camera ready by authors

69/3830-543210 Printed on acid-free paper

To Ming and Jingwen, Jessie and Lian

Preface

Many techniques are available for designing linear multivariable analog controllers: pole placement using observer-based controllers, loopshaping, the inverse Nyquist array method, convex optimization in controller parameter space, and so on. One class of techniques is to specify a performance function and then optimize it, and one such performance function is the norm of the closed-loop transfer matrix, suitably weighted. The two most popular norms to optimize are the \mathcal{H}_2 and \mathcal{H}_{∞} norms. The fact that most new industrial controllers are digital provides strong motivation for adapting or extending these design techniques to digital control systems.

This book is intended as a graduate text in linear sampled-data (SD) control systems. The subject of SD control is a subdomain of digital control; it deals with sampled signals and their discrete-time processing, but not with quantization effects nor with issues of real-time software. SD control systems consist of continuous-time plants to be controlled, discrete-time controllers controlling them, and ideal continuous-to-discrete and discrete-to-continuous transformers.

As a prerequisite, the ideal reader would know multivariable analog control design, especially \mathcal{H}_2 and \mathcal{H}_∞ theory—a user's guide to \mathcal{H}_2 and \mathcal{H}_∞ theory is presented in Chapter 2. A prior course on digital control at the undergraduate level would also be an asset. Standard facts about state models in continuous and discrete time are collected in the appendix.

Part I (Chapters 2-8) is aimed at first-year graduate students, while Part II (Chapters 9-13) is more advanced. In particular, some of the development in the later chapters is framed in the language of operator theory.

In Part I we present two indirect methods of SD controller design:

- Discretize the plant and design the controller in discrete time.
- Design the controller in continuous time, then discretize it.

These two approaches both involve approximations to the real problem, which involves an analog plant, continuous-time performance specifications, and a SD controller. Part II proposes a direct attack in the continuous-time domain, where SD systems are time-varying (actually, periodic). The main problems addressed are \mathcal{H}_2 and \mathcal{H}_{∞} optimal SD control. The solutions are presented in forms that can readily be programmed in, for example, MATLAB. MATLAB with the μ -Tools toolbox was used for the examples.

Acknowledgements

Graduate courses based on this book are offered at the University of Calgary and the University of Toronto. The first author wishes to thank the following students at the University of Calgary for their careful reading of the drafts: Farhad Ashrafzadeh, Nadra Rafee, Payman Shamsollahi, and Huang Shu. The second author wishes to thank his graduate students at the University of Toronto who collaborated on the research on which this book is based and who made the work so enjoyable: Roger Avedon, Richard Cobden, Geir Dullerud, Freyja Kjartansdottir, Gary Leung, Tony Perry, and Eli Posner. The authors also thank the following people for suggestions, discussions, and collaboration: Abie Feintuch, Bernie Friedland, Toru Fujinaka, Tryphon Georgiou, Tomomichi Hagiwara, Pablo Iglesias, Pramod Khargonekar, Daniel Miller, Li Qiu, Gilbert Strang, and Kemin Zhou.

Various parts of this book in earlier drafts were presented in invited courses: The second author gave a short course at the Centro Internazionale Matematico Estivo, Como, Italy, during June, 1990; he is very grateful to Edoardo Mosca and Luciano Pandolfi for that opportunity. He also gave a course during the fall of 1990 in the Department of Electrical Engineering at the University of Minnesota; he is grateful to the Chairman, Mos Kaveh, and to Allen Tannenbaum for the invitation to do so. Both authors together with Jacob Apkarian gave a short course during May, 1992, at the Fields Institute; the authors thank the Deputy Director, Bill Shadwick, for that invitation. Finally, the second author repeated this short course during June, 1992, in the Department of Automation at Qinghua University, Beijing; for that opportunity he is grateful to the Vice-Chairman, Zheng Da-Zhong.

The authors gratefully acknowledge financial support from the Natural Sciences and Engineering Research Council of Canada.

Contents

| 1 | Inti | oduction | 1 | | | | | | | | | | |
|---|----------------|---|----|--|--|--|--|--|--|--|--|--|--|
| | 1.1 | Sampled-Data Systems | 1 | | | | | | | | | | |
| | 1.2 | Approaches to SD Controller Design | 8 | | | | | | | | | | |
| | 1.3 | Notation | 10 | | | | | | | | | | |
| | | Exercises | 13 | | | | | | | | | | |
| | | Notes and References | 15 | | | | | | | | | | |
| Ι | In | direct Design Methods | 17 | | | | | | | | | | |
| 2 | Ove | erview of Continuous-Time \mathcal{H}_2 - and \mathcal{H}_∞ -Optimal Control | 19 | | | | | | | | | | |
| | 2.1 | Norms for Signals and Systems | 19 | | | | | | | | | | |
| | 2.2 | \mathcal{H}_2 -Optimal Control | 22 | | | | | | | | | | |
| | 2.3 | \mathcal{H}_{∞} -Optimal Control | 29 | | | | | | | | | | |
| | | Notes and References | 32 | | | | | | | | | | |
| 3 | Discretization | | | | | | | | | | | | |
| | 3.1 | Step-Invariant Transformation | 33 | | | | | | | | | | |
| | 3.2 | Effect of Sampling | 39 | | | | | | | | | | |
| | 3.3 | Step-Invariant Transformation Continued | 44 | | | | | | | | | | |
| | 3.4 | Bilinear Transformation | 53 | | | | | | | | | | |
| | 3.5 | Discretization Error | 54 | | | | | | | | | | |
| | | Exercises | 59 | | | | | | | | | | |
| | | Notes and References | 64 | | | | | | | | | | |
| 4 | F. | | | | | | | | | | | | |
| | 4.1 | Time-Domain Models | 65 | | | | | | | | | | |
| | 4.2 | Frequency-Domain Models | 69 | | | | | | | | | | |
| | 4.3 | Norms | 72 | | | | | | | | | | |
| | 4.4 | Multivariable Systems | 78 | | | | | | | | | | |
| | 4.5 | Function Spaces | 83 | | | | | | | | | | |

| | 4.6 | Optimal Discretization of Analog Systems | 88 |
|---|------|---|---|
| | | Exercises | 90 94 |
| | | | 94 |
| 5 | | crete-Time Feedback Systems | 95 |
| | 5.1 | Connecting Subsystems | 95 |
| | 5.2 | Observer-Based Controllers | 97 |
| | 5.3 | Stabilization | 103 |
| | 5.4 | All Stabilizing Controllers | 106 |
| | 5.5 | Step Tracking | 111 |
| | | Exercises | 115 |
| | | Notes and References | 120 |
| 6 | Dis | crete-Time \mathcal{H}_2 -Optimal Control | 121 |
| | 6.1 | The LQR Problem | 121 |
| | 6.2 | Symplectic Pair and Generalized Eigenproblem | 128 |
| | 6.3 | Symplectic Pair and Riccati Equation | 131 |
| | 6.4 | State Feedback and Disturbance Feedforward | 138 |
| | 6.5 | Output Feedback | 143 |
| | 6.6 | \mathcal{H}_2 -Optimal Step Tracking | 152 |
| | 6.7 | Transfer Function Approach | 160 |
| | | Exercises | 163 |
| | | Notes and References | 169 |
| 7 | Inti | roduction to Discrete-Time \mathcal{H}_{∞} -Optimal Control | 171 |
| | 7.1 | Computing the \mathcal{H}_{∞} -Norm | 171 |
| | 7.2 | Discrete-Time \mathcal{H}_{∞} -Optimization by Bilinear Transformation . | 176 |
| | | Exercises | 180 |
| | | Notes and References | 181 |
| 8 | Fas | t Discretization of SD Feedback Systems | 183 |
| - | 8.1 | Lifting Discrete-Time Signals | 183 |
| | 8.2 | Lifting Discrete-Time Systems | 185 |
| | 8.3 | Fast Discretization of a SD System | 186 |
| | 8.4 | Design Examples | 193 |
| | | | |
| | 8.5 | Simulation of SD Systems | 201 |
| | 8.5 | Simulation of SD Systems | $\begin{array}{c} 201 \\ 203 \end{array}$ |

| II | \mathbf{D}_{i} | rect SD Design | 207 |
|----|------------------|--|-------------------|
| 9 | Pro | perties of S and H | 209 |
| | 9.1 | Review of Input-Output Stability of LTI Systems | 209 |
| | 9.2 | M. Riesz Convexity Theorem | 210 |
| | 9.3 | Boundedness of S and H | 211 |
| | 9.4 | Performance Recovery | 216 |
| | | Exercises | 219 |
| | | Notes and References | 220 |
| 10 | Con | tinuous Lifting | 221 |
| | 10.1 | Lifting Continuous-Time Signals | 221 |
| | | Lifting Open-Loop Systems | 223 |
| | | Lifting SD Feedback Systems | 227 |
| | 10.4 | Adjoint Operators | 229 |
| | 10.5 | The Norm of SG | 232 |
| | | The Norm of <i>GH</i> | 237 |
| | | Analysis of Sensor Noise Effect | 239 |
| | | Exercises | 242 |
| | | Notes and References | 245 |
| 11 | Stał | ility and Tracking in SD Systems | 247 |
| | | Internal Stability | 247 |
| | | Input-Output Stability | |
| | | Robust Stability | 258 |
| | | Step Tracking | 262 |
| | | Digital Implementation and Step Tracking | |
| | | Tracking Other Signals | 271 |
| | | Exercises | 276 |
| | | Notes and References | |
| 10 | | | |
| 12 | | Deptimal SD Control | 281 |
| | | A Simple \mathcal{H}_2 SD Problem | |
| | | Generalized \mathcal{H}_2 Measure for Periodic Systems | |
| | | Generalized \mathcal{H}_2 SD Problem | |
| | | Examples | |
| | | Exercises | $\frac{307}{307}$ |
| | | | 001 |
| 13 | | Optimal SD Control | 309 |
| | | Frequency Response | 310 |
| | | \mathcal{H}_{∞} -Norm in the Frequency Domain | |
| | | \mathcal{H}_{∞} -Norm Characterization | |
| | | \mathcal{H}_{∞} Discretization of SD Systems | |
| | 13.5 | Computing the $\mathcal{L}_2[0,h)$ -Induced Norm | 320 |

| | 13.6 0 | Computing | the Ma | atri | ces | 3 i | n | G_{ϵ} | eq., | d | | | | | | • | • | | | | | | | 326 |
|--------------|--------|-------------------------------|---------|------|-----|-----|---|----------------|------|---|---|---|--|-----|---|---|---|---|---|---|---|--|---|-----|
| | 13.7 7 | \mathcal{H}_{∞} SD Ana | alysis | | | | | | • | | | | | | | | • | | | | | | • | 336 |
| | 13.8 7 | \mathcal{H}_{∞} SD Syn | thesis | | | | | | | | | | | | | • | • | • | | | • | | | 341 |
| |] | Exercises . | | | | | | | | | | | | | | • | • | • | • | | • | | | 345 |
| | I | Notes and F | Referen | ces | | • | | | | | • | • | | • | • | | • | • | | • | • | | • | 347 |
| A | State | e Models | | | | | | | | | | | | | | | | | | | | | | 349 |
| Bibliography | | | | | | | | | | | | | | 357 | | | | | | | | | | |
| In | dex | | | | | | | | | | | | | | | | | | | | | | | 369 |