

Design Methods for Control Systems

Class 8

DISC Course – 2010

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Outline

- 1 The Structured Singular Value
- 2 Robust designs using μ and H_∞
 - Mixed sensitivity design
 - H_∞ optimal control design
 - μ control design
- 3 Design examples
 - Robust stability analysis
 - Design of suspension system

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Non-singularities and robust control

Fundamental algebra problem in robust control

Given $M \in \mathbb{C}^{p \times m}$ and $\mathbb{S} \subset \mathbb{C}^{m \times p}$. Decide whether

$$\det(I - M\Delta) \neq 0 \quad \text{for all } \Delta \in \mathbb{S} \quad (\text{NS})$$

- Last week: $\mathbb{S} = \{\Delta \in \mathbb{C}^{m \times p} \mid \sigma_{\max}(\Delta) \leq 1\}$. Then (NS) holds **if and only if** $\sigma_{\max}(M) < 1$
- So, if $\sigma_{\max}(\mathbb{S}) \leq 1$ we infer that $\sigma_{\max}(M) < 1$ is sufficient for (NS). This small gain condition is easy to check, but **conservative**.
- **Goal:** develop more refined and computationally verifiable conditions that take structure of \mathbb{S} into account.

Structured uncertainties

Definition

Let \mathbb{D} be the set of **structured uncertainties** of the form

$$\Delta = \text{diag}(p_1 I, \dots, p_{n_r} I, \delta_1(s) I, \dots, \delta_{n_d}(s) I, \Delta_1(s), \dots, \Delta_{n_f}(s))$$

Here,

- p_1, \dots, p_{n_r} are n_r repeated real parametric uncertainties
- $\delta_1, \dots, \delta_{n_d}$ are n_d repeated scalar dynamic uncertainties
- $\Delta_1, \dots, \Delta_{n_f}$ are n_f full unstructured dynamic uncertainties

All identity matrices and full blocks may have different dimensions.

All sizes are measured in H_∞ norm: $\|\Delta\|_\infty \leq 1$.

Structured value sets

Introduce the set \mathbb{S} of all block diagonal complex **matrices**

$$\text{diag}(p_1 I, \dots, p_{n_r} I, \delta_1 I, \dots, \delta_{n_d} I, \Delta_1, \dots, \Delta_{n_f})$$

with blocks compatible to those of \mathbb{D} and where

- p_1, \dots, p_{n_r} are **real numbers**
- $\delta_1, \dots, \delta_{n_d}$ are **complex numbers**
- $\Delta_1, \dots, \Delta_{n_f}$ are **complex matrices**

Structured uncertainties are described in terms of their **frequency response values**:

\mathbb{D} equals the set of all stable transfer matrices Δ whose frequency response $\Delta(j\omega) \in \mathbb{S}$ for all $\omega \in [0, \infty]$.

Structured singular value

Definition

The **structured singular value** (SSV) of a matrix $M \in \mathbb{C}^{p \times m}$ with respect to the uncertainty set \mathbb{S} is

$$\frac{1}{\mu_{\mathbb{S}}(M)} := \sup \{r \mid \det(I - M\Delta) \neq 0 \text{ for all } \Delta \in \mathbb{S} \text{ with } \|\Delta\| \leq r\}$$

We set $\mu_{\mathbb{S}}(M) = 0$ if the supremum is unbounded.

Important consequences:

- **SSV upperbound:** We have $\mu_{\mathbb{S}}(M) \leq \gamma_+$ if and only if

$$\det(I - M\Delta) \neq 0 \text{ for all } \Delta \in \mathbb{S} \text{ with } \|\Delta\| \leq \frac{1}{\gamma_+}$$

- **SSV lowerbound:** We have $\mu_{\mathbb{S}}(M) \geq \gamma_-$ if and only if

$$\det(I - M\Delta) = 0 \text{ for some } \Delta \in \mathbb{S} \text{ with } \|\Delta\| \leq \frac{1}{\gamma_-}$$

Structured Singular Value Theorem

Theorem

- Suppose γ_+ is strict SSV upper bound **for all** frequencies:

$$\mu_{\mathbb{S}}(M(j\omega)) < \gamma_+ \quad \text{for all } \omega \in [0, \infty]$$

Then the inverse $(I - M\Delta)^{-1}$ exists and is stable for all structured uncertainties $\Delta \in \mathbb{D}$ with $\|\Delta\|_\infty \leq \frac{1}{\gamma_+}$. such that $I - M\Delta$ has no stable inverse.

- Suppose γ_- is strict SSV lower bound **for some** frequency:

$$\mu_{\mathbb{S}}(M(j\omega)) > \gamma_- \quad \text{for some } \omega \in [0, \infty]$$

Then there exists $\Delta \in \mathbb{D}$ with $\|\Delta\|_\infty \leq \frac{1}{\gamma_-}$ such that $I - M\Delta$ has no stable inverse.

Comments

Other formulations:

- The following statement is **correct**:

$$(I - M\Delta)^{-1} \text{ is stable for all } \Delta \in \mathbb{D} \text{ with } \|\Delta\|_\infty < 1$$

if and only if

$$\mu_{\mathbb{S}}(M(j\omega)) \leq 1 \text{ for all } \omega \in [0, \infty].$$

- The following statement is **wrong**:

$$(I - M\Delta)^{-1} \text{ is stable for all } \Delta \in \mathbb{D} \text{ with } \|\Delta\|_\infty \leq 1$$

if and only if

$$\mu_{\mathbb{S}}(M(j\omega)) < 1 \text{ for all } \omega \in [0, \infty].$$

Upperbound on the SSV

Some properties:

- $\mu(\alpha M) = |\alpha| \mu(M)$
- $\mu(M) \leq \sigma_{\max}(M)$
- $\mu(M) = \mu(DMD^{-1})$ for any

$$D \in \begin{pmatrix} \mathbb{R}^\times & 0 & 0 & 0 & 0 \\ 0 & \ddots & 0 & 0 & 0 \\ 0 & 0 & \mathbb{C}I & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & 0 \\ 0 & 0 & 0 & 0 & \mathbb{C}^\times \end{pmatrix}$$

In particular,

$$\mu(M) \leq \inf_D \sigma_{\max}(DMD^{-1}) =: \nu(M)$$

Example

Suppose that for some $\omega_0 \in \mathbb{R}$ we have $M = M(j\omega) = \begin{pmatrix} 2 & 2 \\ -1 & -1 \end{pmatrix}$.

Find smallest Δ for which $\det(I - M\Delta) = 0$ where

- Δ is unstructured
- Δ is structured as $\Delta = \text{diag}(\delta_1, \delta_2)$ with $\delta_i \in \mathbb{R}$.

1. Unstructured

Take SVD $M = U\Sigma V^*$ and set

$$\Delta := \frac{1}{\sigma_1} v_1 u_1^*$$

then $\det(I - M\Delta) = 0$ and $\|\Delta\| = \frac{1}{\sigma_1} = \frac{1}{\|M\|} = 0.3162$.

2. Structured

$\det(I - M\delta) = 1 + \delta_2 - 2\delta_1$ gives that $\delta_2 = 2\delta_1 - 1$. Intersect this line with the unit box to infer that

$$\Delta = \begin{pmatrix} 1/3 & 0 \\ 0 & 1/3 \end{pmatrix}$$

with norm $\|\Delta\| = 0.3333$.

Example: parametric uncertainty

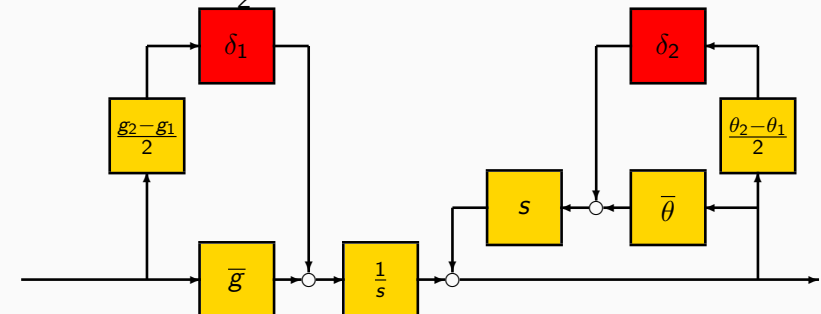
Model:

$$P(s) = \frac{g}{s^2(1+s\theta)}; \quad g \in [g_1, g_2]; \quad \theta \in [\theta_1, \theta_2]$$

Scaling:

$$g = \bar{g} + \frac{g_2 - g_1}{2} \delta_g, \quad \delta_g \in \Delta_1 = \{\delta \in \mathbb{R} \mid |\delta| \leq 1\}$$

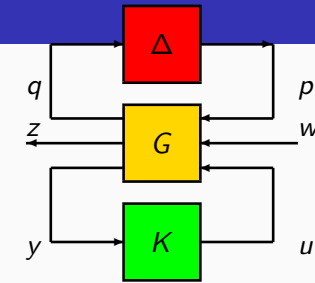
$$\theta = \bar{\theta} + \frac{\theta_2 - \theta_1}{2} \delta_\theta, \quad \delta_\theta \in \Delta_2 = \{\delta \in \mathbb{R} \mid |\delta| \leq 1\}$$



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General setting



Problem
Robust stability analysis problem
 For given controller K , test whether it robustly stabilizes $\mathcal{F}(\Delta, G)$ against all uncertainties $\Delta \in \mathbb{D}$.

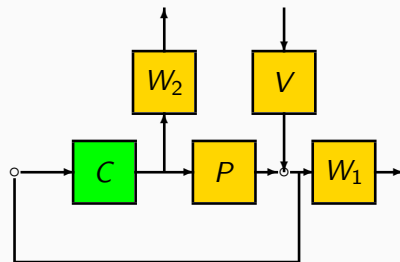
Problem
Robust stability synthesis problem
 Find a controller K that robustly stabilizes $\mathcal{F}(\Delta, G)$ against all uncertainties $\Delta \in \mathbb{D}$.

Mixed sensitivity design

Mixed sensitivity problem:

$$\min_{\text{Cstabilizing}} \left\| \begin{pmatrix} W_1 S V \\ W_2 U V \end{pmatrix} \right\|_\infty$$

where $U = C(I + PC)^{-1}$ is input sensitivity matrix



SISO $\left\| \begin{pmatrix} W_1 S V \\ W_2 U V \end{pmatrix} \right\|_\infty \leq \gamma$ gives

$$|S(j\omega)| \leq \frac{\gamma}{|W_1(j\omega)| |V(j\omega)|}, \quad \omega \in \mathbb{R}$$

$$|U(j\omega)| \leq \frac{\gamma}{|W_2(j\omega)| |V(j\omega)|}, \quad \omega \in \mathbb{R}$$

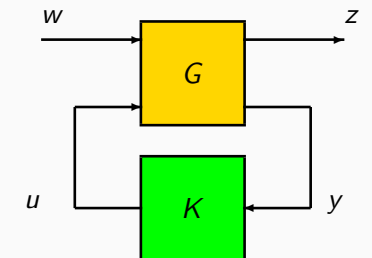
The standard H_∞ design problem

Standard H_∞ problem:

$$\min_{K \text{ stabilizing}} \|\mathcal{F}(G, K)\|_\infty$$

where $\mathcal{F}(G, K)$ is closed loop transfer function

$$\mathcal{F}(G, K) : w \mapsto z$$



Recall linear fractional transformation

$$\mathcal{F}(G, K) = G_{11} + G_{12}K(I - G_{22}K)^{-1}G_{21}$$

Outline

1 The Structured Singular Value

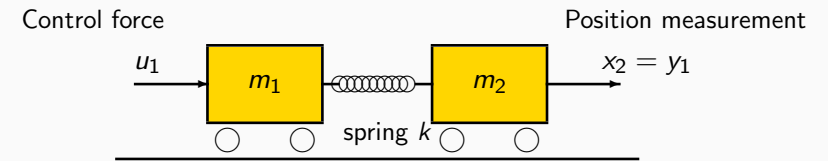
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Example of dynamic uncertainty



Model:

$$m_1 \ddot{x}_1 = u_1 - f, \quad m_2 \ddot{x}_2 = f, \quad f = k(x_1 - x_2), \quad y_1 = x_2$$

Controller:

$$K(s) = \frac{100(s+1)^3}{(s/1000+1)^3}$$

stabilizes nominal ($m_1 = m_2 = k = 1$) system.

Uncertainty: spring is unknown but stable **LTI system** k with

$$|k(j\omega) - 1| \leq 0.2 \quad \text{for all } \omega \in [0, 10],$$

while the error increases by 20dB per decade up to 60dB for $\omega \geq 10$

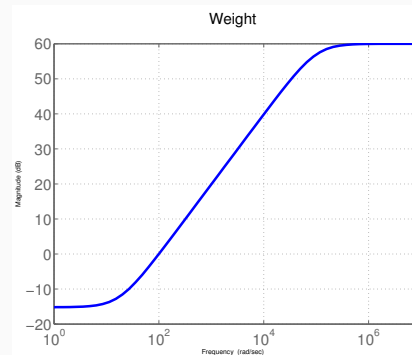
Example of dynamic uncertainty

With stable weight

$$W(s) = \frac{100 - s + 17670}{s + 101500}$$

we allow for all stable $k(s)$ with

$$|k(j\omega) - 1| \leq |W(j\omega)| \quad \forall \omega \in [0, \infty].$$



This corresponds to the set of all $k(s)$ that can be described as

$$k(s) = 1 + W(s)\delta(s) \quad \text{with } \|\delta\|_\infty \leq 1$$

The weight W models the frequency dependence of the uncertainty

Example of dynamic uncertainty

Useful Matlab commands:

- **LTI system representations**
`zpk, ss, ltisys, ltiss, ltitf, nd2ss, tf2ss`
- **uncertain system representations**
 - `ultidyn, uss` uncertain LTI system
 - `ureal` uncertain real parameter
 - `makeweight` creates weighing matrices
- **system interconnections**
`sysic, lft, connect,`
- **Uncertainty representation/extraction**
 - `lftdata` represents uncertain objects as LFT's (very useful!!)
 - `frd` creates frequency response data objects (for μ analysis)
- **μ and H_∞ controller synthesis**
 - `mussv` computes SSV on frequency grid
 - `sigma` computes USV on frequency grid
 - `hinfsv, h2syn, dksyn` H_∞ , H_2 and μ controller synthesis routines

Example of dynamic uncertainty

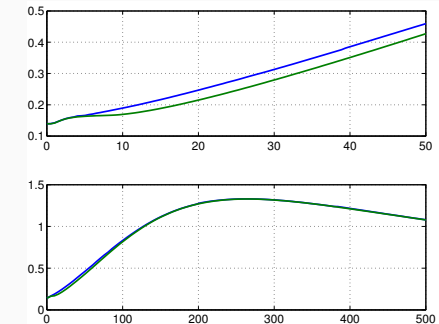
```

% uncertain system components
m1=ureal('m1',1,'percent',20);
m2=ureal('m2',1,'percent',20);
W=makeweight(0.174,100,1e3);
Delta=ultidyn('Delta',[1 1],'Bound',1); k=1+W*Delta;
% interconnect components
s=zpk('s'); G1=1/(m1*s^2); G2=1/(m2*s^2);
systemnames='G1 G2 k';
inputvar='[u1]'; outputvar='[G2]';
input_to_G1='[u1-k]'; input_to_G2='[k]';
input_to_k='[G1-G2]'; G=sysic;
systemnames='G';
inputvar='[d;r;u]'; outputvar='[G+d-r;r-d-G]';
input_to_G='[u]'; olsys=sysic;
% connect the controller
clsys=lft(olsys,K);
    
```

Example of dynamic uncertainty

```

[M,Delta]=lftdata(clsys);
omega=linspace(0,50,100);
M0=frd(M,omega);
blk=[1 1;-1 0;-1 0];
mu=mussv(M0,blk);
plot(mu);
bo=squeeze(mu.res);
[max(bo(1,:)) max(bo(2,:))]
ans = 1.3304 1.3289
bounds = 1./ans
bounds = 0.7517 0.7525
    
```



- $(I - M\Delta)^{-1}$ stable for all structured Δ with $\|\Delta\|_\infty \leq 0.751$
- $(I - M\Delta)^{-1}$ unstable for some structured Δ with $\|\Delta\|_\infty \leq 0.753$

Example of dynamic uncertainty

The **robust stability margin** r^* is the largest r such that K stabilizes the uncertain interconnection for all $\delta(s)$ with $\|\delta\|_\infty \leq r$.

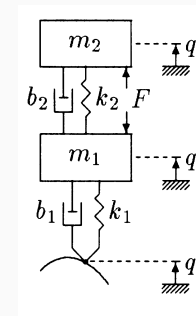
```

[margin,des,report,info]=robuststab(clsys);
margin = UpperBound: 0.8866
        LowerBound: 0.8866
        DestabilizingFrequency: 201.5071
    
```

- Conclude that K **does not** robustly stabilize the uncertain interconnection for stable $\delta(s)$ bounded by 1.
- But K is robustly stabilizing for $\|\delta\|_\infty \leq 0.88 \approx r^*$
- The computed margin is tight: There does exist a stable δ with $\|\delta\|_\infty \leq 0.89$ for which K is not stabilizing any more.

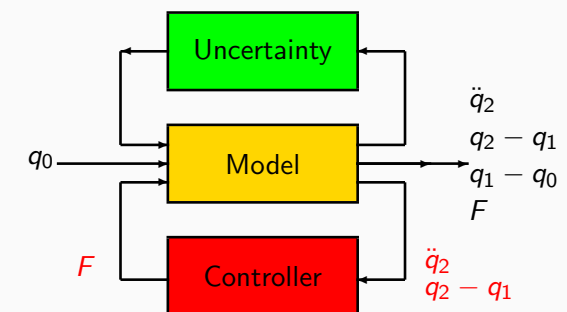
Design example: Active suspension systems

Mass-spring-damper system



Inputs:
 (q_0, F)

Control configuration



Outputs:

$(\ddot{q}_2, q_2 - q_1, q_1 - q_0, F, \ddot{q}_2, q_2 - q_1)$

The model



Described by differential equations

$$0 = m_2 \ddot{q}_2 + b_2(\dot{q}_2 - \dot{q}_1) + k_2(q_2 - q_1) - F$$

$$0 = m_1 \ddot{q}_1 + b_2(\dot{q}_1 - \dot{q}_2) + k_2(q_1 - q_2) + k_1(q_1 - q_0) + b_1(\dot{q}_1 - \dot{q}_0) + F.$$

Described by state space equations

$$\dot{x} = \begin{pmatrix} 0 & 0 & 1 & 0 \\ -\frac{k_1+k_2}{m_1} & \frac{k_2}{m_1} & -\frac{b_1+b_2}{m_1} & \frac{b_2}{m_1} \\ \frac{k_2}{m_2} & -\frac{k_2}{m_2} & \frac{b_2}{m_2} & -\frac{b_2}{m_2} \end{pmatrix} x + \begin{pmatrix} \frac{b_1}{m_1} & 0 \\ 0 & 0 \\ -\frac{b_1^2 - b_1 b_2}{m_1^2} + \frac{k_1}{m_1} & -\frac{1}{m_1} \\ \frac{b_1 b_2}{m_1 m_2} & \frac{1}{m_2} \end{pmatrix} u$$

$$y = \begin{pmatrix} k_2/m_2 & -k_2/m_2 & b_2/m_2 & -b_2/m_2 \\ -1 & 1 & 0 & 0 \end{pmatrix} x + \begin{pmatrix} b_1 b_2 / m_1 m_2 & 1/m_2 \\ 0 & 0 \end{pmatrix} u$$

Physical and control specifications

Physical specifications

	m_1	m_2	k_1	k_2	b_1	b_2
unloaded	1.5×10^3	1.5×10^3	5.0×10^6	5.0×10^5	1.5×10^{-3}	50×10^3
loaded	1.5×10^3	1.0×10^4	5.0×10^6	5.0×10^5	1.5×10^{-3}	50×10^3

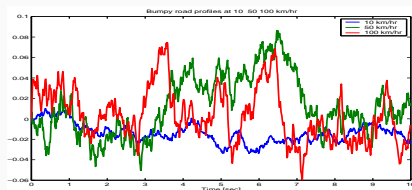
Control specifications

- Suppress accelerations \ddot{q}_2 between 0.5Hz and 5Hz. (car-sickness).
- Suspension deflection $q_2(t) - q_1(t)$ can be at most 0.15 [m].
- For sufficient road grip of the tires it is necessary that

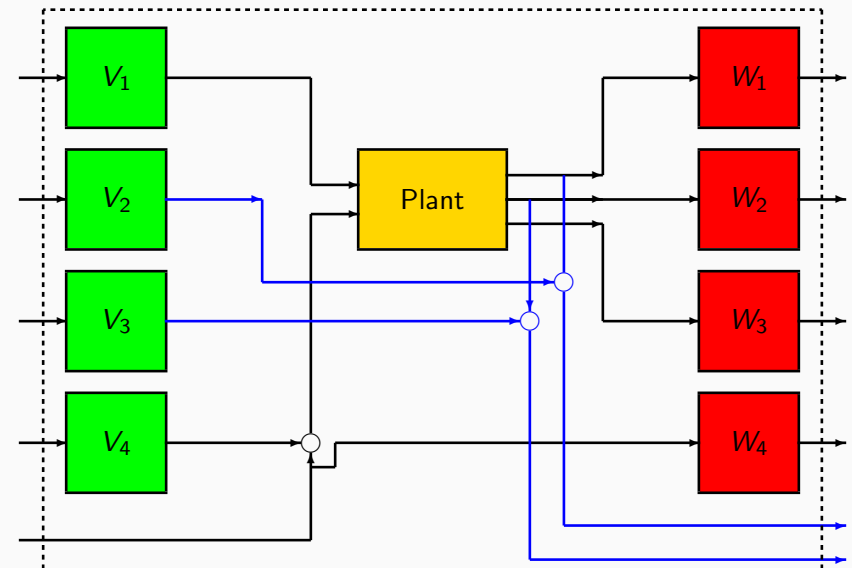
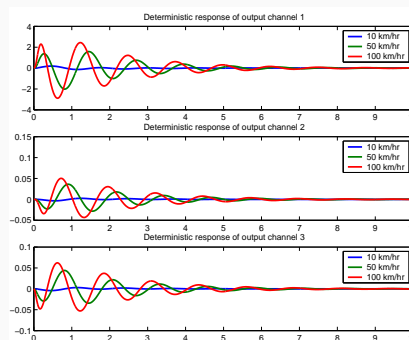
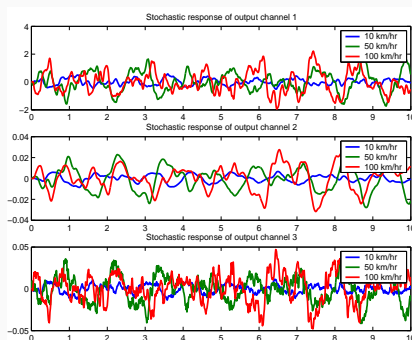
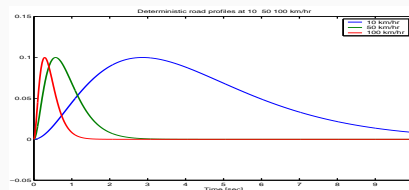
$$-0.08 \leq q_1(t) - q_0(t) \leq 0.02 \quad (\text{in [m]}).$$
- Robustly stable against uncertainty in mass m_2
- Robust performance at different velocities and different roads.

Nominal model responses (uncontrolled)

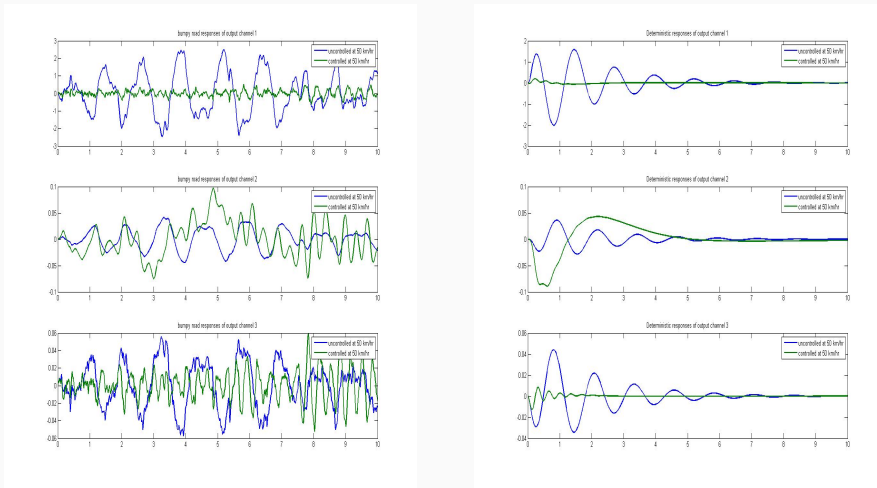
stochastic



deterministic



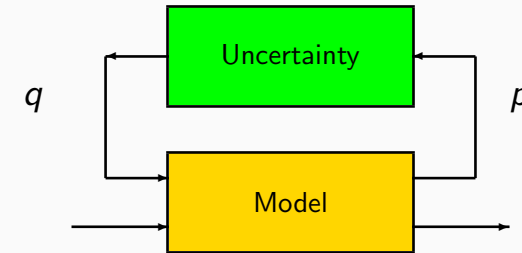
Simulation controlled system



Uncontrolled (blue) and controlled (green) responses \ddot{q}_2 , $q_2 - q_1$, $q_1 - q_0$ to 'stochastic' and 'deterministic' roads at velocity of 50km/hr.

Parametric uncertainty

Assume mass m_2 is varying 20%. Can this be written in the form:



If so, what are inputs and outputs of the uncertainty block???

Pulling out the uncertainty ...

Note that, with $\delta = 1/m_2$ we have

$$\begin{aligned} A(m_2) &= A_0 + \delta A_1; & B(m_2) &= B_0 + \delta B_1 \\ C(m_2) &= C_0 + \delta C_1; & D(m_2) &= D_0 + \delta D_1 \end{aligned}$$

so that

$$\begin{pmatrix} \dot{x} \\ y \end{pmatrix} = \begin{pmatrix} A_0 & B_0 \\ C_0 & D_0 \end{pmatrix} \begin{pmatrix} x \\ u \end{pmatrix} + \begin{pmatrix} A_1 & B_1 \\ C_1 & D_1 \end{pmatrix} \begin{pmatrix} p_1 \\ p_2 \end{pmatrix}$$

where

$$\begin{pmatrix} p_1 \\ p_2 \end{pmatrix} = \delta \begin{pmatrix} q_1 \\ q_2 \end{pmatrix}, \quad q_1 = x, \quad q_2 = u$$

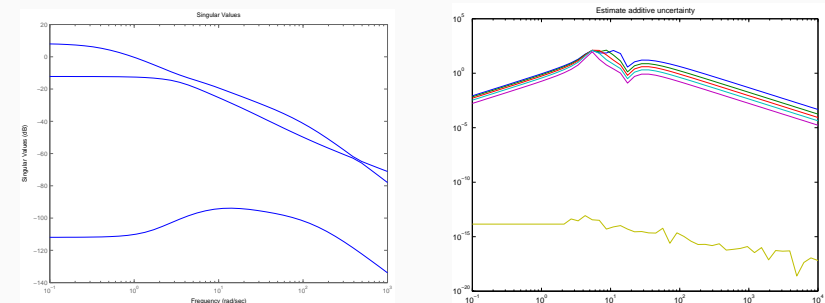
and

$$\frac{1}{1.0 \times 10^4} \leq \delta \leq \frac{1}{1.5 \times 10^3}$$

Dynamic uncertainty (unstructured)

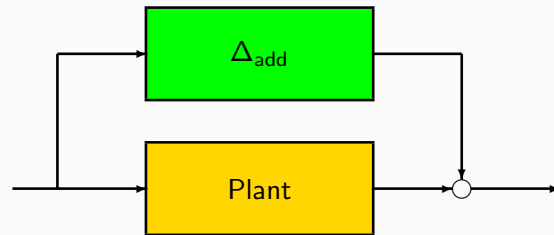
Set $m_2 = 1.0 \times 10^4$ as nominal plant (maximal load) and assume $P_\Delta = P + \Delta$

Frequency response and additive error



Robustness analysis

Consider **additive uncertainty**



where Δ_{add} is partitioned as

$$\Delta_{\text{add}} = \begin{pmatrix} \Delta_{q_0 \mapsto \ddot{q}_2} & \Delta_{F \mapsto \ddot{q}_2} \\ \Delta_{q_0 \mapsto q_2 - q_1} & \Delta_{F \mapsto q_2 - q_1} \\ \Delta_{q_0 \mapsto q_1 - q_0} & \Delta_{F \mapsto q_1 - q_0} \end{pmatrix}$$

Robustness analysis

Use the augmented plant to infer that

- $\Delta_{F \mapsto \ddot{q}_2} = V_2 \Delta_1 W_4$
- $\Delta_{F \mapsto q_2 - q_1} = V_3 \Delta_2 W_4$

(the other 4 transfer functions in Δ_{add} can not be pulled out from our augmented plant configuration).

The system is **robustly stable** against all perturbations

$$\Delta_1 \in H_\infty \quad \text{for which} \quad \|\Delta_1\|_{H_\infty} \leq \frac{1}{\gamma}$$

$$\Delta_2 \in H_\infty \quad \text{for which} \quad \|\Delta_2\|_{H_\infty} \leq \frac{1}{\gamma}$$

where γ is the minimal achievable H_∞ norm of the closed-loop system that interconnects P_{aug} with a stabilizing controller C .