Optimal Output Feedback Control

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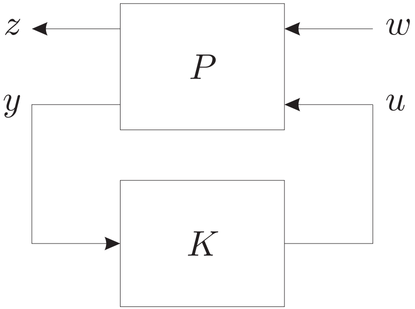
Lecture 24: Optimal Output Feedback Control

Recall: Linear Fractional Transformation



Plant:

$$\begin{bmatrix} z \\ y \end{bmatrix} = \begin{bmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{bmatrix} \begin{bmatrix} w \\ u \end{bmatrix} \qquad \text{where} \qquad P = \left[\begin{array}{c|cc} A & B_1 & B_2 \\ \hline C_1 & D_{11} & D_{12} \\ C_2 & D_{21} & D_{22} \end{array}\right]$$

Controller:

$$u = Ky \qquad \text{where} \qquad K = \left[\begin{array}{c|c} A_K & B_K \\ \hline C_K & D_K \end{array}\right]$$

Choose K to minimize

$$\|P_{11} + P_{12}(I - KP_{22})^{-1}KP_{21}\|$$

Equivalently choose $\left[\begin{array}{c|c} A_K & B_K \\ \hline C_K & D_K \end{array}\right]$ to minimize

$$\left\| \left[\begin{array}{c|c} \begin{bmatrix} A & 0 \\ 0 & A_K \end{bmatrix} + \begin{bmatrix} B_2 & 0 \\ 0 & B_K \end{bmatrix} \begin{bmatrix} I & -D_K \\ -D_{22} & I \end{bmatrix}^{-1} \begin{bmatrix} 0 & C_K \\ C_2 & 0 \end{bmatrix} & \begin{matrix} B_1 + B_2 D_K Q D_{21} \\ B_K Q D_{21} \end{matrix} \\ \hline \begin{bmatrix} C_1 & 0 \end{bmatrix} + \begin{bmatrix} D_{12} & 0 \end{bmatrix} \begin{bmatrix} I & -D_K \\ -D_{22} & I \end{bmatrix}^{-1} \begin{bmatrix} 0 & C_K \\ C_2 & 0 \end{bmatrix} & D_{11} + D_{12} D_K Q D_{21} \end{array}\right] \right\|_{H_\infty}$$

where $Q = (I - D_{22}D_K)^{-1}$.

Optimal Control

Recall that

$$\begin{bmatrix} I & -D_K \\ -D_{22} & I \end{bmatrix}^{-1} = \begin{bmatrix} I + D_K Q D_{22} & D_K Q \\ Q D_{22} & Q \end{bmatrix}$$

where $Q = (I - D_{22} D_K)^{-1}$. Then

$$\begin{aligned} A_{cl} &:= \begin{bmatrix} A & 0 \\ 0 & A_K \end{bmatrix} + \begin{bmatrix} B_2 & 0 \\ 0 & B_K \end{bmatrix} \begin{bmatrix} I & -D_K \\ -D_{22} & I \end{bmatrix}^{-1} \begin{bmatrix} 0 & C_K \\ C_2 & 0 \end{bmatrix} \\ &= \begin{bmatrix} A & 0 \\ 0 & A_K \end{bmatrix} + \begin{bmatrix} B_2 & 0 \\ 0 & B_K \end{bmatrix} \begin{bmatrix} I + D_K Q D_{22} & D_K Q \\ Q D_{22} & Q \end{bmatrix} \begin{bmatrix} 0 & C_K \\ C_2 & 0 \end{bmatrix} \\ &= \begin{bmatrix} A + B_2 D_K Q C_2 & B_2 (I + D_K Q D_{22}) C_K \\ B_K Q C_2 & A_K + B_K Q D_{22} C_K \end{bmatrix} \end{aligned}$$

Likewise

$$\begin{aligned} C_{cl} &:= \begin{bmatrix} C_1 & 0 \end{bmatrix} + \begin{bmatrix} D_{12} & 0 \end{bmatrix} \begin{bmatrix} I + D_K Q D_{22} & D_K Q \\ Q D_{22} & Q \end{bmatrix} \begin{bmatrix} 0 & C_K \\ C_2 & 0 \end{bmatrix} \\ &= \begin{bmatrix} C_1 + D_{12} D_K Q C_2 & D_{12} (I + D_K Q D_{22}) C_K \end{bmatrix} \end{aligned}$$

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Thus we have

$$\left[\begin{array}{c|c} \begin{bmatrix} A + B_2 D_K Q C_2 & B_2(I + D_K Q D_{22}) C_K \\ B_K Q C_2 & A_K + B_K Q D_{22} C_K \end{bmatrix} & \begin{matrix} B_1 + B_2 D_K Q D_{21} \\ B_K Q D_{21} \end{matrix} \\ \hline \begin{bmatrix} C_1 + D_{12} D_K Q C_2 & D_{12}(I + D_K Q D_{22}) C_K \end{bmatrix} & D_{11} + D_{12} D_K Q D_{21} \end{array}\right]$$

where $Q = (I - D_{22} D_K)^{-1}$.

- This is nonlinear in (A_K, B_K, C_K, D_K).
- Hence we make a change of variables (First of several).

$$\begin{aligned} A_{K2} &= A_K + B_K Q D_{22} C_K \\ B_{K2} &= B_K Q \\ C_{K2} &= (I + D_K Q D_{22}) C_K \\ D_{K2} &= D_K Q \end{aligned}$$

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This yields the system

$$\left[\begin{array}{c|c} \begin{bmatrix} A + B_2 D_{K2} C_2 & B_2 C_{K2} \\ B_{K2} C_2 & A_{K2} \end{bmatrix} & \begin{matrix} B_1 + B_2 D_{K2} D_{21} \\ B_{K2} D_{21} \end{matrix} \\ \hline \begin{bmatrix} C_1 + D_{12} D_{K2} C_2 & D_{12} C_{K2} \end{bmatrix} & D_{11} + D_{12} D_{K2} D_{21} \end{array}\right]$$

Which is affine in $\left[\begin{array}{c|c} A_{K2} & B_{K2} \\ \hline C_{K2} & D_{K2} \end{array}\right]$.

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Hence we can optimize over our new variables.

- However, the change of variables must be invertible.

If we recall that

$$(I - QM)^{-1} = I + Q(I - MQ)^{-1}M$$

then we get

$$I + D_K Q D_{22} = I + D_K(I - D_{22}D_K)^{-1}D_{22} = (I - D_K D_{22})^{-1}$$

Examine the variable C_{K2}

$$\begin{aligned} C_{K2} &= (I + D_K(I - D_{22}D_K)^{-1}D_{22})C_K \\ &= (I - D_K D_{22})^{-1}C_K \end{aligned}$$

Hence, given C_{K2}, we can recover C_K as

$$C_K = (I - D_K D_{22})C_{K2}$$

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Now suppose we have D_{K2}. Then

$$D_{K2} = D_K Q = D_K (I - D_{22} D_K)^{-1}$$

implies that

$$D_K = D_{K2}(I - D_{22} D_K) = D_{K2} - D_{K2} D_{22} D_K$$

or

$$(I + D_{K2} D_{22}) D_K = D_{K2}$$

which can be inverted to get

$$D_K = (I + D_{K2} D_{22})^{-1} D_{K2}$$

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Once we have C_K and D_K, the other variables are easily recovered as

$$B_K = B_{K2}Q^{-1} = B_{K2}(I - D_{22}D_K)$$
$$A_K = A_{K2} - B_K(I - D_{22}D_K)^{-1}D_{22}C_K$$

To summarize, the original variables can be recovered as

$$D_K = (I + D_{K2}D_{22})^{-1}D_{K2}$$
$$B_K = B_{K2}(I - D_{22}D_K)$$
$$C_K = (I - D_KD_{22})C_{K2}$$
$$A_K = A_{K2} - B_K(I - D_{22}D_K)^{-1}D_{22}C_K$$

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$$\left[\begin{array}{c|c} A_{cl} & B_{cl} \\ \hline C_{cl} & D_{cl} \end{array}\right] := \left[\begin{array}{c|c} \begin{bmatrix} A + B_2 D_{K2} C_2 & B_2 C_{K2} \\ B_{K2} C_2 & A_{K2} \end{bmatrix} & \begin{matrix} B_1 + B_2 D_{K2} D_{21} \\ B_{K2} D_{21} \end{matrix} \\ \hline \begin{bmatrix} C_1 + D_{12} D_{K2} C_2 & D_{12} C_{K2} \end{bmatrix} & D_{11} + D_{12} D_{K2} D_{21} \end{array}\right]$$

$$\begin{bmatrix} A_{cl} & B_{cl} \\ C_{cl} & D_{cl} \end{bmatrix} = \begin{bmatrix} A & 0 & B_1 \\ 0 & 0 & 0 \\ C_1 & 0 & D_{11} \end{bmatrix} + \begin{bmatrix} 0 & B_2 \\ I & 0 \\ 0 & D_{12} \end{bmatrix} \begin{bmatrix} A_{K2} & B_{K2} \\ C_{K2} & D_{K2} \end{bmatrix} \begin{bmatrix} 0 & I & 0 \\ C_2 & 0 & D_{21} \end{bmatrix}$$

Or

$$A_{cl} = \begin{bmatrix} A & 0 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & B_2 \\ I & 0 \end{bmatrix} \begin{bmatrix} A_{K2} & B_{K2} \\ C_{K2} & D_{K2} \end{bmatrix} \begin{bmatrix} 0 & I \\ C_2 & 0 \end{bmatrix}$$

$$B_{cl} = \begin{bmatrix} B_1 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 & B_2 \\ I & 0 \end{bmatrix} \begin{bmatrix} A_{K2} & B_{K2} \\ C_{K2} & D_{K2} \end{bmatrix} \begin{bmatrix} 0 \\ D_{21} \end{bmatrix}$$

$$C_{cl} = \begin{bmatrix} C_1 & 0 \end{bmatrix} + \begin{bmatrix} 0 & D_{12} \end{bmatrix} \begin{bmatrix} A_{K2} & B_{K2} \\ C_{K2} & D_{K2} \end{bmatrix} \begin{bmatrix} 0 & I \\ C_2 & 0 \end{bmatrix}$$

$$D_{cl} = \begin{bmatrix} D_{11} \end{bmatrix} + \begin{bmatrix} 0 & D_{12} \end{bmatrix} \begin{bmatrix} A_{K2} & B_{K2} \\ C_{K2} & D_{K2} \end{bmatrix} \begin{bmatrix} 0 \\ D_{21} \end{bmatrix}$$

Optimal Output Feedback Optimal Control

Lemma 1 (Transformation Lemma).

Suppose that

$$\begin{bmatrix} Y_1 & I \\ I & X_1 \end{bmatrix} > 0$$

Then there exist X_2, X_3, Y_2, Y_3 *such that*

$$X_{cl} = \begin{bmatrix} X_1 & X_2 \\ X_2^T & X_3 \end{bmatrix} = \begin{bmatrix} Y_1 & Y_2 \\ Y_2^T & Y_3 \end{bmatrix}^{-1} > 0$$

where $\begin{bmatrix} Y & I \\ Y_2^T & 0 \end{bmatrix}$ *has full column rank.*

Optimal Output Feedback Optimal Control

Proof.

- Since
$$\begin{bmatrix} Y_1 & I \\ I & X_1 \end{bmatrix} > 0,$$
this matrix must be invertible and hence $I - XY$ is invertible.
- Choose any two square invertible matrices X_2 and Y_2 such that
$$X_2 Y_2^T = I - X_1 Y_1$$
- Because Y_2 is non-singular,
$$Y_{cl} = \begin{bmatrix} Y & I \\ Y_2^T & 0 \end{bmatrix}$$
is also non-singular
- Now define
$$X_{cl} = \begin{bmatrix} Y_1 & Y_2 \\ I & 0 \end{bmatrix}^{-1} \begin{bmatrix} I & 0 \\ X_1 & X_2 \end{bmatrix}$$
- Then $XY = I$

Lemma 2 (Converse Transformation Lemma).

Given $X_{cl} = \begin{bmatrix} X_1 & X_2 \\ X_2^T & X_3 \end{bmatrix} > 0$ *where* X_2 *has full column rank. Let*

$$X_{cl}^{-1} = Y = \begin{bmatrix} Y_1 & Y_2 \\ Y_2^T & Y_3 \end{bmatrix}$$

then

$$\begin{bmatrix} Y_1 & I \\ I & X_1 \end{bmatrix} > 0$$

and $Y_{cl} = \begin{bmatrix} Y_1 & I \\ Y_2^T & 0 \end{bmatrix}$ *has full column rank.*

Proof.

Since X_2 is full row rank, $\begin{bmatrix} I & 0 \\ X_1 & X_2 \end{bmatrix}$ also has full row rank. Note that

$$\begin{bmatrix} Y_1 & Y_2 \\ I & 0 \end{bmatrix} \begin{bmatrix} X_1 & X_2 \\ X_2^T & X_3 \end{bmatrix} = \begin{bmatrix} I & 0 \\ X_1 & X_2 \end{bmatrix}.$$

Hence

$$Y_{cl} = \begin{bmatrix} Y_1 & I \\ Y_2^T & 0 \end{bmatrix} = \begin{bmatrix} I & X_1^T \\ 0 & X_2^T \end{bmatrix} Y$$

has full column rank. Furthermore, because Y_{cl} has full column rank,

$$\begin{bmatrix} Y_1 & I \\ I & X_1 \end{bmatrix} = Y_{cl}^T X_{xl} Y_{cl} > 0$$

□

Optimal Output Feedback Optimal Control

Theorem 3.

The following are equivalent.

- *There exists a* $\hat{K} = \left[\begin{array}{c|c} A_K & B_K \\ \hline C_K & D_K \end{array}\right]$ *such that* $\|S(K,P)\|_{H_\infty} < \gamma$.
- *There exist* $X_1, Y_1, A_n, B_n, C_n, D_n$ *such that* $\begin{bmatrix} X_1 & I \\ I & Y_1 \end{bmatrix} > 0$

$$\begin{bmatrix} AY_1 + Y_1 A & *^T & *^T & *^T \\ A^T + A_n + [B_2 D_n C_2]^T & X_1 A + A^T X_1 & *^T & *^T \\ B_1^T + [B_2 D_n D_{21}]^T & B_1^T X_1 + D_{21} B_n & -\gamma I & *^T \\ C_1 Y_1 + D_{12} C_n & C_1 + D_{12} D_n C_2 & D_{11} + D_{12} D_n D_{21} & -\gamma I \end{bmatrix} < 0$$

Then

$$\left[\begin{array}{c|c} A_{K2} & B_{K2} \\ \hline C_{K2} & D_{K2} \end{array}\right] = \begin{bmatrix} X_2 & X_1 B_2 \\ 0 & I \end{bmatrix}^{-1} \left[\begin{bmatrix} A_n & B_n \\ C_n & D_n \end{bmatrix} - \begin{bmatrix} X_1 A Y_1 & 0 \\ 0 & 0 \end{bmatrix}\right] \begin{bmatrix} Y_2^T & 0 \\ C_2 Y_1 & I \end{bmatrix}^{-1}$$

for any full-rank X_2 *and* Y_2 *such that*

$$\begin{bmatrix} X_1 & X_2 \\ X_2^T & X_3 \end{bmatrix} = \begin{bmatrix} Y_1 & Y_2 \\ Y_2^T & Y_3 \end{bmatrix}^{-1}$$

Optimal Output Feedback Optimal Control

Proof: If.

Suppose there exist $X_1, Y_1, A_n, B_n, C_n, D_n$ such that the LMI is feasible. Since

$$\begin{bmatrix} X_1 & I \\ I & Y_1 \end{bmatrix} > 0,$$

by the transformation lemma, there exist X_2, X_3, Y_2, Y_3 such that

$$X_{cl} := \begin{bmatrix} X & X_2 \\ X_2^T & X_3 \end{bmatrix} = \begin{bmatrix} Y & Y_2 \\ Y_2^T & Y_3 \end{bmatrix}^{-1} > 0$$

where $Y_{cl} = \begin{bmatrix} Y & I \\ Y_2^T & 0 \end{bmatrix}$ has full row rank. Let $K = \left[\begin{array}{c|c} A_K & B_K \\ \hline C_K & D_K \end{array}\right]$ where

$$\begin{aligned}
D_K &= (I + D_{K2}D_{22})^{-1}D_{K2} \\
B_K &= B_{K2}(I - D_{22}D_K) \\
C_K &= (I - D_K D_{22})C_{K2} \\
A_K &= A_{K2} - B_K(I - D_{22}D_K)^{-1}D_{22}C_K.
\end{aligned}$$

Optimal Output Feedback Optimal Control

Proof: If.

and where

$$\left[\begin{array}{c|c} A_{K2} & B_{K2} \\ \hline C_{K2} & D_{K2} \end{array}\right] = \begin{bmatrix} X_2 & X_1 B_2 \\ 0 & I \end{bmatrix}^{-1} \left[\begin{bmatrix} A_n & B_n \\ C_n & D_n \end{bmatrix} - \begin{bmatrix} X_1 A Y_1 & 0 \\ 0 & 0 \end{bmatrix} \right] \begin{bmatrix} Y_2^T & 0 \\ C_2 Y_1 & I \end{bmatrix}^{-1}.$$

□

Optimal Output Feedback Optimal Control

Proof: If.

As discussed previously, this means the closed-loop system is

$$\begin{bmatrix} A_{cl} & B_{cl} \\ C_{cl} & D_{cl} \end{bmatrix} = \begin{bmatrix} A & 0 & B_1 \\ 0 & 0 & 0 \\ C_1 & 0 & D_{11} \end{bmatrix} + \begin{bmatrix} 0 & B_2 \\ I & 0 \\ 0 & D_{12} \end{bmatrix} \begin{bmatrix} A_{K2} & B_{K2} \\ C_{K2} & D_{K2} \end{bmatrix} \begin{bmatrix} 0 & I & 0 \\ C_2 & 0 & D_{21} \end{bmatrix}$$

$$= \begin{bmatrix} A & 0 & B_1 \\ 0 & 0 & 0 \\ C_1 & 0 & D_{11} \end{bmatrix} + \begin{bmatrix} 0 & B_2 \\ I & 0 \\ 0 & D_{12} \end{bmatrix}$$

$$\begin{bmatrix} X_2 & X_1 B_2 \\ 0 & I \end{bmatrix}^{-1} \left[\begin{bmatrix} A_n & B_n \\ C_n & D_n \end{bmatrix} - \begin{bmatrix} X_1 A Y_1 & 0 \\ 0 & 0 \end{bmatrix} \right] \begin{bmatrix} Y_2^T & 0 \\ C_2 Y_1 & I \end{bmatrix}^{-1} \begin{bmatrix} 0 & I & 0 \\ C_2 & 0 & D_{21} \end{bmatrix}$$

We now apply the KYP lemma to this system

□

Optimal Output Feedback Optimal Control

Proof: If.

Expanding out, we obtain

$$\begin{bmatrix} Y_{cl}^T & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{bmatrix} \begin{bmatrix} A_{cl}^T X_{cl} + X_{cl} A_{cl} & X_{cl} & C_{cl}^T \\ B_{cl}^T X_{cl} & -\gamma I & D_{cl}^T \\ C_{cl} & D_{cl} & -\gamma I \end{bmatrix} \begin{bmatrix} Y_{cl} & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{bmatrix}$$

$$= \begin{bmatrix} AY_1 + Y_1 A & *^T & *^T & *^T \\ A^T + A_n + [B_2 D_n C_2]^T & X_1 A + A^T X_1 & *^T & *^T \\ B_1^T + [B_2 D_n D_{21}]^T & B_1^T X_1 + D_{21} B_n & -\gamma I & \\ C_1 Y_1 + D_{12} C_n & C_1 + D_{12} D_n C_2 & D_{11} + D_{12} D_n D_{21} & -\gamma I \end{bmatrix} < 0$$

Hence, by the KYP lemma, $\underline{\mathsf{S}}(P,K) = \left[\begin{array}{c|c} A_{cl} & B_{cl} \\ \hline C_{cl} & D_{cl} \end{array}\right]$ satisfies $\|\underline{\mathsf{S}}(P,K)\|_{H_\infty} < \gamma$. □

Proof: Only If.

Now suppose that $\|\underline{\mathsf{S}}(P,K)\|_{H_\infty} < \gamma$ for some $K = \left[\begin{array}{c|c} A_K & B_K \\ \hline C_K & D_K \end{array}\right]$. Since $\|\underline{\mathsf{S}}(P,K)\|_{H_\infty} < \gamma$, by the KYP lemma, there exists a

$$X_{cl} = \begin{bmatrix} X_1 & X_2 \\ X_2^T & X_3 \end{bmatrix} > 0$$

such that

$$\begin{bmatrix} A_{cl}^T X_{cl} + X_{cl} A_{cl} & X_{cl} & C_{cl}^T \\ B_{cl}^T X_{cl} & -\gamma I & D_{cl}^T \\ C_{cl} & D_{cl} & -\gamma I \end{bmatrix} < 0$$

Because the inequalities are strict, we can assume that X_2 has full row rank. Define

$$Y = \begin{bmatrix} Y_1 & Y_2 \\ Y_2^T & Y_3 \end{bmatrix} = X_{cl}^{-1} \qquad \text{and} \qquad Y_{cl} = \begin{bmatrix} Y_1 & I \\ Y_2^T & 0 \end{bmatrix}$$

Then, according to the converse transformation lemma, Y_{cl} has full row rank and

$$\begin{bmatrix} X_1 & I \\ I & Y_1 \end{bmatrix} > 0.$$

Optimal Output Feedback Optimal Control

Proof: Only If.

Now, using the given A_K, B_K, C_K, D_K, define the variables

$$\begin{bmatrix} A_n & B_n \\ C_n & D_n \end{bmatrix} = \begin{bmatrix} X_2 & X_1 B_2 \\ 0 & I \end{bmatrix} \begin{bmatrix} A_{K2} & B_{K2} \\ C_{K2} & D_{K2} \end{bmatrix} \begin{bmatrix} Y_2^T & 0 \\ C_2 Y_1 & I \end{bmatrix} + \begin{bmatrix} X_1 A Y_1 & 0 \\ 0 & 0 \end{bmatrix}.$$

where

$$A_{K2} = A_K + B_K (I - D_{22} D_K)^{-1} D_{22} C_K \qquad B_{K2} = B_K (I - D_{22} D_K)^{-1}$$
$$C_{K2} = (I + D_K (I - D_{22} D_K)^{-1} D_{22}) C_K \qquad D_{K2} = D_K (I - D_{22} D_K)^{-1}$$

Then as before

$$\begin{bmatrix} A_{cl} & B_{cl} \\ C_{cl} & D_{cl} \end{bmatrix} = \begin{bmatrix} A & 0 & B_1 \\ 0 & 0 & 0 \\ C_1 & 0 & D_{11} \end{bmatrix} + \begin{bmatrix} 0 & B_2 \\ I & 0 \\ 0 & D_{12} \end{bmatrix}$$

$$\begin{bmatrix} X_2 & X_1 B_2 \\ 0 & I \end{bmatrix}^{-1} \left[\begin{bmatrix} A_n & B_n \\ C_n & D_n \end{bmatrix} - \begin{bmatrix} X_1 A Y_1 & 0 \\ 0 & 0 \end{bmatrix} \right] \begin{bmatrix} Y_2^T & 0 \\ C_2 Y_1 & I \end{bmatrix}^{-1} \begin{bmatrix} 0 & I & 0 \\ C_2 & 0 & D_{21} \end{bmatrix}$$

□

Optimal Output Feedback Optimal Control

Proof: Only If.

Expanding out the LMI, we find

$$\begin{bmatrix} AY_1 + Y_1 A & *^T & *^T & *^T \\ A^T + A_n + [B_2 D_n C_2]^T & X_1 A + A^T X_1 & *^T & *^T \\ B_1^T + [B_2 D_n D_{21}]^T & B_1^T X_1 + D_{21} B_n & -\gamma I & \\ C_1 Y_1 + D_{12} C_n & C_1 + D_{12} D_n C_2 & D_{11} + D_{12} D_n D_{21} & -\gamma I \end{bmatrix}$$

$$= \begin{bmatrix} Y_{cl}^T & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{bmatrix} \begin{bmatrix} A_{cl}^T X_{cl} + X_{cl} A_{cl} & X_{cl} & C_{cl}^T \\ B_{cl}^T X_{cl} & -\gamma I & D_{cl}^T \\ C_{cl} & D_{cl} & -\gamma I \end{bmatrix} \begin{bmatrix} Y_{cl} & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{bmatrix} < 0$$

□

Conclusion

To solve the H_∞-optimal state-feedback problem, we solve

$$\min_{\gamma, X_1, Y_1, A_n, B_n, C_n, D_n} \gamma \qquad \text{such that}$$

$$\begin{bmatrix} X_1 & I \\ I & Y_1 \end{bmatrix} > 0$$

$$\begin{bmatrix} AY_1 + Y_1 A & *^T & *^T & *^T \\ A^T + A_n + [B_2 D_n C_2]^T & X_1 A + A^T X_1 & *^T & *^T \\ B_1^T + [B_2 D_n D_{21}]^T & B_1^T X_1 + D_{21} B_n & -\gamma I & *^T \\ C_1 Y_1 + D_{12} C_n & C_1 + D_{12} D_n C_2 & D_{11} + D_{12} D_n D_{21} & -\gamma I \end{bmatrix} < 0$$

Conclusion

Then, we construct our controller using

$$\begin{aligned}
D_K &= (I + D_{K2}D_{22})^{-1}D_{K2} \\
B_K &= B_{K2}(I - D_{22}D_K) \\
C_K &= (I - D_K D_{22})C_{K2} \\
A_K &= A_{K2} - B_K(I - D_{22}D_K)^{-1}D_{22}C_K.
\end{aligned}$$

where

$$\left[\begin{array}{c|c} A_{K2} & B_{K2} \\ \hline C_{K2} & D_{K2} \end{array}\right] = \begin{bmatrix} X_2 & X_1B_2 \\ 0 & I \end{bmatrix}^{-1} \left[\begin{bmatrix} A_n & B_n \\ C_n & D_n \end{bmatrix} - \begin{bmatrix} X_1AY_1 & 0 \\ 0 & 0 \end{bmatrix} \right] \begin{bmatrix} Y_2^T & 0 \\ C_2Y_1 & I \end{bmatrix}^{-1}.$$

and where X_2 and Y_2 are any matrices which satisfy $X_2Y_2 = I - X_1Y_1$.

- e.g. Let $Y_2 = I$ and $X_2 = I - X_1Y_1$.
- The optimal controller is NOT uniquely defined.
- Don't forget to check invertibility of $I - D_{22}D_K$

Conclusion

The H_∞-optimal controller is a dynamic system.

- Transfer Function $\hat{K}(s) = \left[\begin{array}{c|c} A_K & B_K \\ \hline C_K & D_K \end{array}\right]$

Minimizes the effect of external input (w) on external output (z).

$$\|z\|_{L_2} \le \|\underline{\mathsf{S}}(P,K)\|_{H_\infty} \|w\|_{L_2}$$

- Minimum Energy Gain

H_2-optimal control minimizes the H_2-norm of the transfer function.

- The H_2-norm has no direct interpretation.

$$\|G\|_{H_2}^2 = \frac{1}{2\pi}\int_{-\infty}^{\infty} \mathrm{Trace}(\hat{G}^*(\imath\omega)\hat{G}(\imath\omega))d\omega$$

Motivation: Assume external input is Gaussian noise with signal variance (Power)

$$E[w(t)^2] = \frac{1}{2\pi}\int_{-} \infty^{\infty} \mathrm{Trace}(S(\imath\omega))d\omega$$

Then the output has signal variance (Power)

$$\begin{aligned} E[z(t)^2] &= \frac{1}{2\pi}\int_{-} \infty^{\infty} \mathrm{Trace}(\hat{G}^*(\imath\omega)S(\imath\omega)\hat{G}(\imath\omega))d\omega \\ &= \|S\|_{H_\infty}\|G\|_{H_2}^2 \end{aligned}$$

If the input signal is white noise, then $S(\imath\omega) = I$ and

$$E[z(t)^2] = \|G\|_{H_2}^2$$

Thus minimizing the H_2-norm minimizes the effect of white noise on the power of the output noise.

- This is why H_2 control is often called Least-Quadratic-Gaussian (LQG).

LQR:

- Full-State Feedback
- Choose K to minimize the cost function

$$\int_0^\infty x(t)^T Q x(t) + u(t)^T R u(t) dt$$

subject to dynamic constraints

$$\dot{x}(t) = Ax(t) + Bu(t)$$
$$u(t) = Kx(t)$$