

Guaranteed Control of Switched Control Systems Using Model Order Reduction and Bisection

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April 11, 2015

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Introduction

Framework

- Goal: control the evolution of an operating system with the help of actuators
- Framework of the switched control systems: one selects the working modes of the system over time, every mode is described by differential equations (ODEs or PDEs)
- Application to medium/high dimensional systems:
 - Model Order Reduction
 - Error bounding
 - State space bisection

Outline

- 1 Sampled Switched Systems
- 2 State Space Decomposition
- 3 Decomposition for Sampled Switched Systems with Output
- 4 Model Order Reduction and error bounding
- 5 Reduced Order Control

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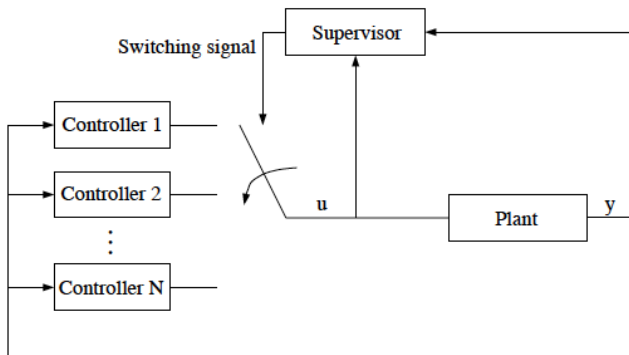
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- Instead of considering all the continuous evolution, one observes the system only at periodic switching instants at times: $\tau, 2\tau, \dots$

Controlled Switched Systems: Schematic View



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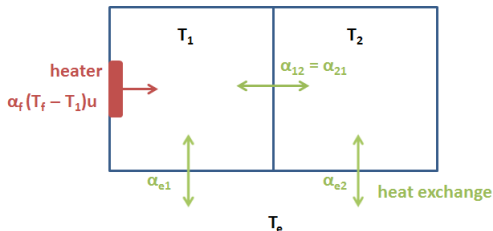
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NB: classic stabilization impossible here (no common equilibrium pt)

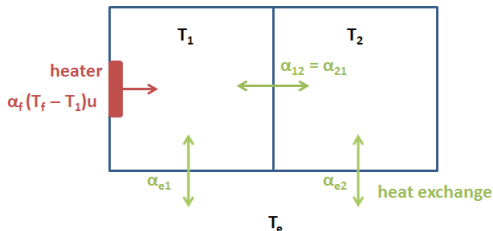
\leadsto **practical stability**

Example: Two-room apartment



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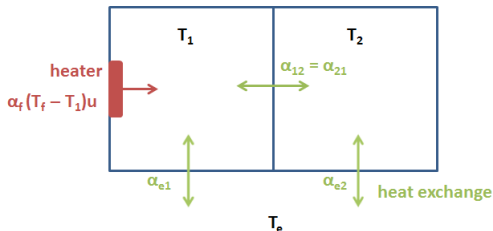
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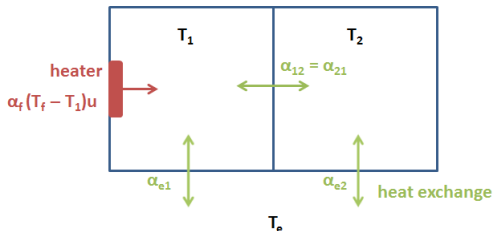
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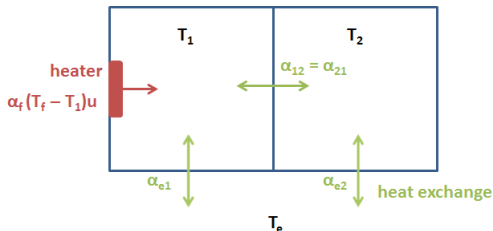
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NB: Each mode has its basic proper equilibrium point; by appropriate switching, one can drive the system to a specific stability zone

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- Example of **stability** property to be checked: **temperature regulation**

$$|T_i(t) - T_{reference}| \leq \varepsilon \text{ as } t \rightarrow \infty$$

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- A sampled switched system can thus be viewed as a **piecewise affine discrete-time** system.

Post Set Operators

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if π is a **pattern** of the form $(u_1 \dots u_m)$
- The **unfolding** of $Post_\pi(X)$ is the union of X , $Post_\pi(X)$ and the intermediate sets:

$$X \cup Post_{u_1}(X) \cup Post_{u_1.u_2}(X) \cup \dots \cup Post_{u_1 \dots u_{m-1}}(X) \cup Post_\pi(X)$$

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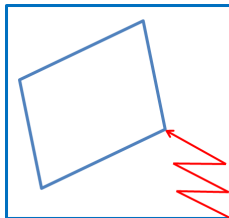
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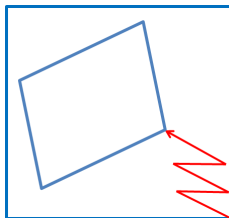
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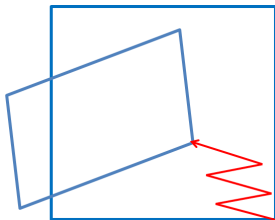
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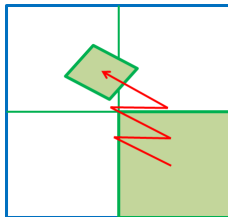
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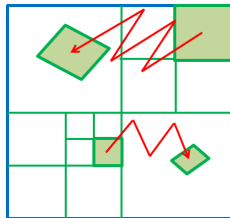
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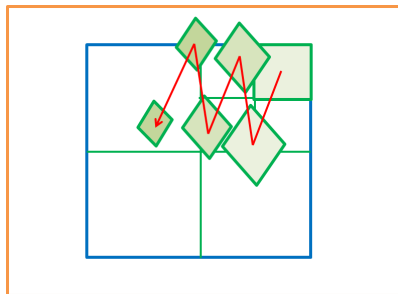
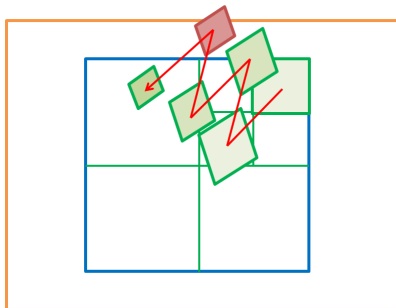
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- Extension for safety: the unfolding must stay in the safety set S .



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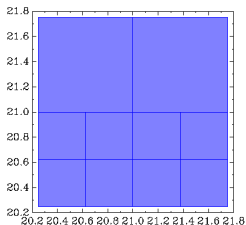
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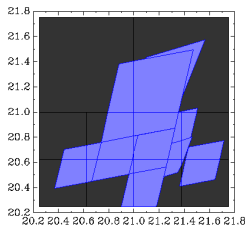
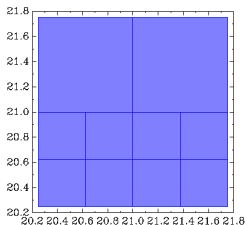
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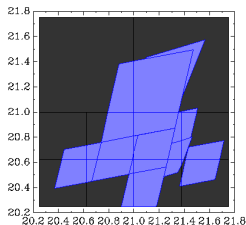
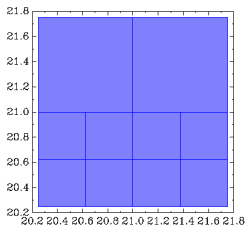
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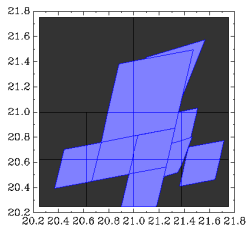
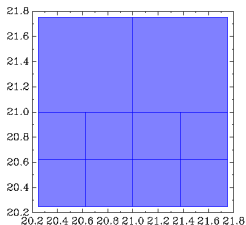
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- The **unfolding** of the trajectory always stays in S

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For: $\alpha_{12} = 5 \times 10^{-2}$, $\alpha_{21} = 5 \times 10^{-2}$, $\alpha_{e1} = 5 \times 10^{-3}$, $\alpha_{e2} = 3.3 \times 10^{-3}$, $\alpha_f = 8.3 \times 10^{-3}$, $T_e = 10$, $T_f = 50$ and $\tau = 5$.

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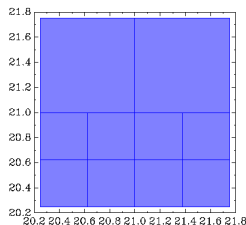
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$\Omega = (21, 21)$, $R = [20.25, 21.75] \times [20.25, 21.75]$, $S = [20, 22] \times [20, 22]$

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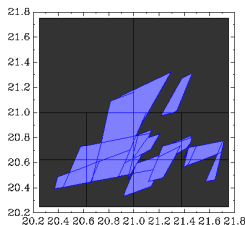
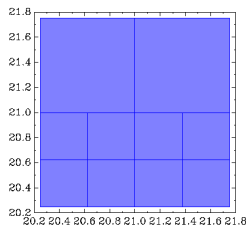
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Decomposition for the two-room apartment

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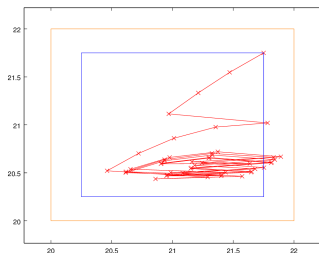
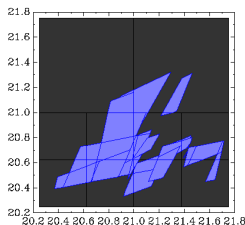
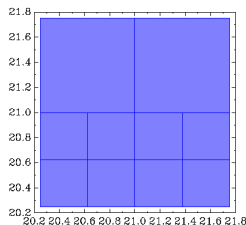
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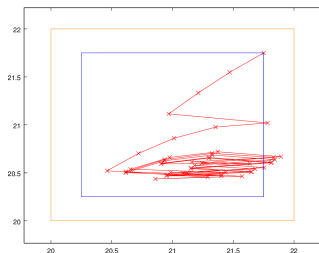
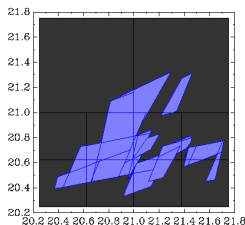
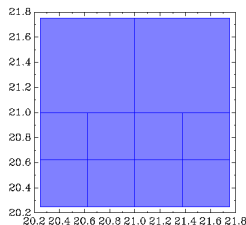


Figure : Decomposition (left) ; unfolding (middle) ; unfolded trajectory (right) in plane (T_1, T_2)

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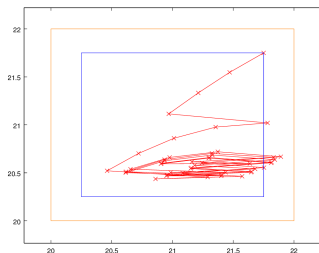
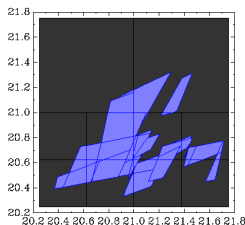
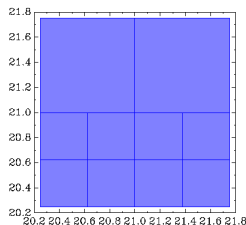


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Decomposition found for $k = 4, d = 3$.

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A Sampled Switched System with Output

- Described by the differential equation:

$$\begin{cases} \dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) \end{cases}$$

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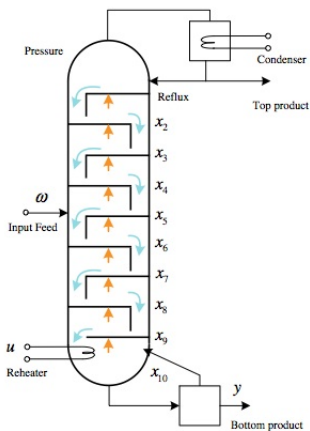
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- Idea: impose the right $u(t)$ such that x and y verify some properties (stability, reachability...)
- Objectives:
 - x-stabilization*: make all the state trajectories starting in a compact interest set $R_x \subset \mathbb{R}^n$ return to R_x ;
 - y-convergence*: send the output of all the trajectories starting in R_x into an objective set $R_y \subset \mathbb{R}^m$;
- Constraint: x of “high” dimension.

A Sampled Switched System with Output

A distillation column



Output Post Set Operators

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Output Post Set Operators

- $Post_{u,C}(X) = \{y = Cx' \mid x \xrightarrow{\tau^u} x' \text{ for some } x \in X\}$
- $Post_{Pat,C}(X) = \{y = Cx' \mid x \xrightarrow{\tau^{u_1}} \dots \xrightarrow{\tau^{u_m}} x' \text{ for some } x \in X\}$
if Pat is a **pattern** of the form $(u_1 \dots u_m)$

New Decomposition

definition

A **decomposition** Δ of R_x is a set of couples $\{(V_i, Pat_i)\}_{i \in I}$ such that:

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Let $Post_{\Delta}(X) =_{def} \bigcup_{i \in I} Post_{\pi_i}(X \cap V_i)$.

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Computational cost of decomposition: at most in $O(2^{nd} N^k)$.

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Model Order Reduction by Projection

Construction of a reduced order system $\hat{\Sigma}$ of order n_r :

$$\hat{\Sigma} : \begin{cases} \dot{\hat{x}}(t) &= \hat{A}\hat{x}(t) + \hat{B}u(t), \\ y_r(t) &= \hat{C}\hat{x}(t). \end{cases}$$

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Reduction by a projection (constructed by balanced truncation)

$\pi = \pi_L \pi_R$, $\pi_L \in \mathbb{R}^{n \times n_r}$, $\pi_R \in \mathbb{R}^{n_r \times n}$:

$$\hat{A} = \pi_R A \pi_L, \quad \hat{B} = \pi_R B, \quad \hat{C} = C \pi_L.$$

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Output trajectory error [4]

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Reduced Order Control

Two systems:

- Full-order system: Σ, R_x, R_y

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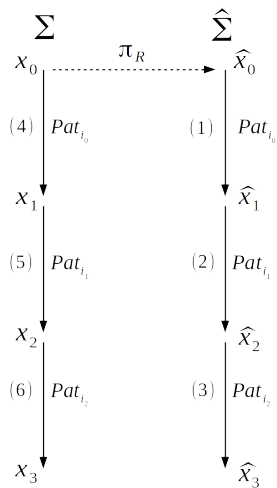
Questions:

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- Is the reduced-order control effective at the full-order level?

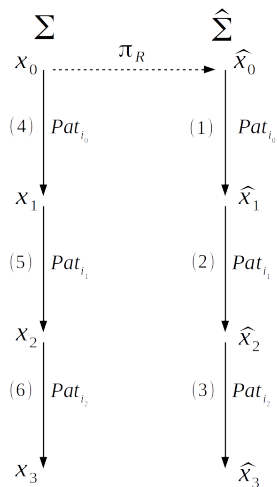
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Offline Procedure

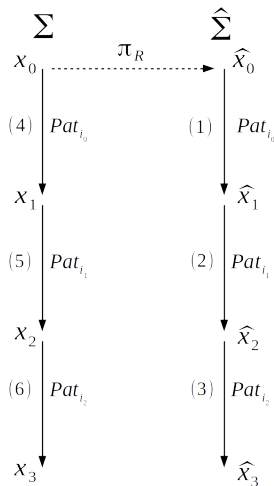


Offline Procedure



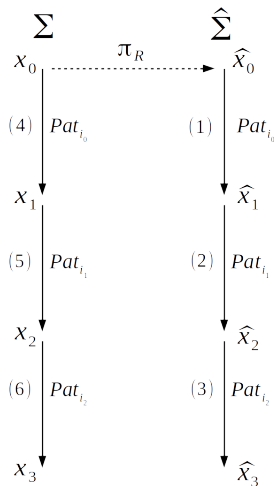
1 Projection of the initial state x_0

Offline Procedure



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- 3** Application of the pattern sequence at the full-order level (steps (4),(5),(6)).

Guaranteed Offline Control

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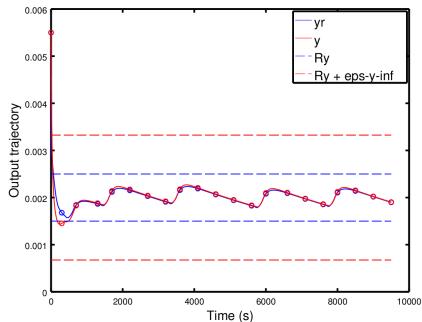
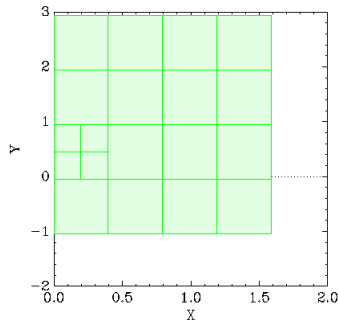
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Consequence: the output of the full order system is sent in $R_y + \varepsilon_y^\infty$.

Guaranteed Offline Control

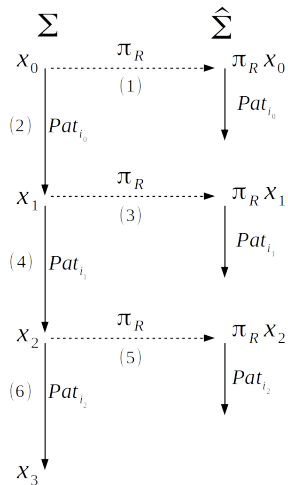
Simulation on a linearized model of a distillation column [5]: $n = 11$ and $n_r = 2$:



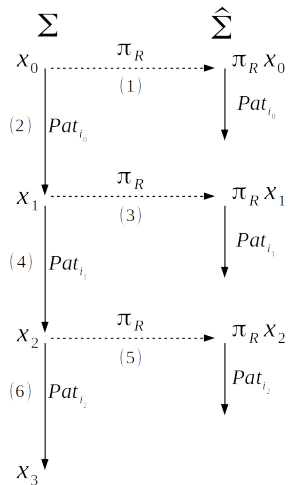
Outline

- 1 Sampled Switched Systems
- 2 State Space Decomposition
- 3 Decomposition for Sampled Switched Systems with Output
- 4 Model Order Reduction and error bounding
- 5 Reduced Order Control**
 - Guaranteed offline control
 - Guaranteed online control**

Online Procedure

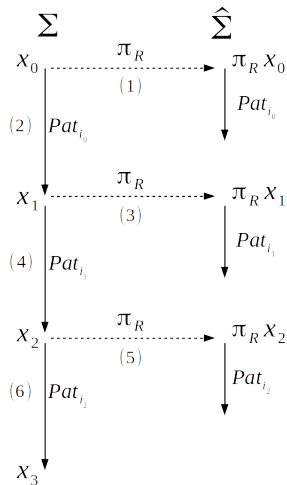


Online Procedure



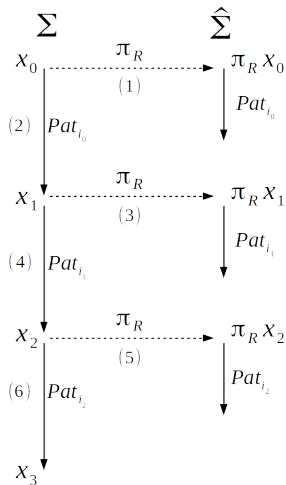
- 1 Projection of the initial state x_0
(step (1))

Online Procedure



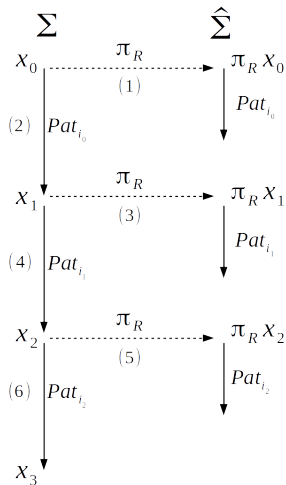
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- 2 Computation of the pattern Pat_{i_0} at the reduced-order level

Online Procedure



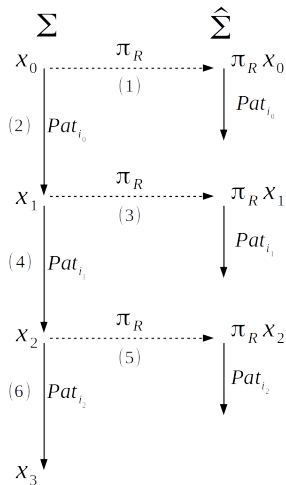
- 1** Projection of the initial state x_0 (step (1))
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Online Procedure



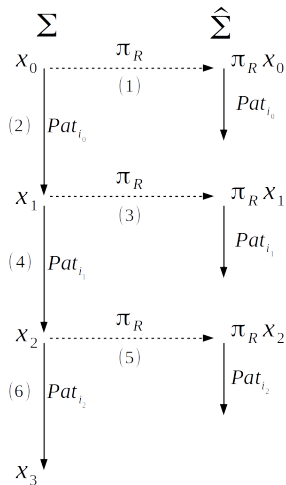
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Online Procedure



- 1** Projection of the initial state x_0 (step (1))
- 2** Computation of the pattern Pat_{i_0} at the reduced-order level
- 3** Application of the pattern Pat_{i_0} at the full-order level, Σ is sent to a state x_1 (step (2))
- 4** Projection of the (new initial) state x_1 (step (3))
- 5** Computation of the pattern Pat_{i_1} at the reduced-order level

Online Procedure



- 1** Projection of the initial state x_0 (step (1))
- 2** Computation of the pattern Pat_{i_0} at the reduced-order level
- 3** Application of the pattern Pat_{i_0} at the full-order level, Σ is sent to a state x_1 (step (2))
- 4** Projection of the (new initial) state x_1 (step (3))
- 5** Computation of the pattern Pat_{i_1} at the reduced-order level
- 6** Application of the pattern Pat_{i_1} at the full-order level, Σ is sent to a state x_2 (step (4))...

Guaranteed Online Control

Requirement to apply the online procedure:

Guaranteed Online Control

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- Ensure that $\pi_R Post_{Pat_i}(x) \in \hat{R}_x$ at every step.

Guaranteed Online Control

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- Ensure that $\pi_R \text{Post}_{\text{Pat}_i}(x) \in \hat{R}_x$ at every step.

Solution: Compute an ε -decomposition

definition

A ε -decomposition Δ of R_x is a set of couples $\{(V_i, \text{Pat}_i)\}_{i \in I}$ such that:

- $\bigcup_{i \in I} V_i = R_x$
- $\forall i \in I \text{ Post}_{\text{Pat}_i}(V_i) \subseteq R_x - \varepsilon_x^{|\text{Pat}_i|}$
- $\forall i \in I \text{ Post}_{\text{Pat}_i, C}(V_i) \subseteq R_y$ (y -convergence)

Guaranteed Online Control

An ε -decomposition performed on $\hat{\Sigma}$ permits to iterate the online procedure:

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- we have:

$$\|\pi_R Post_{Pat}(x) - Post_{Pat}(\pi_R x)\| \leq \varepsilon_x^{|Pat_{i_k}|}$$

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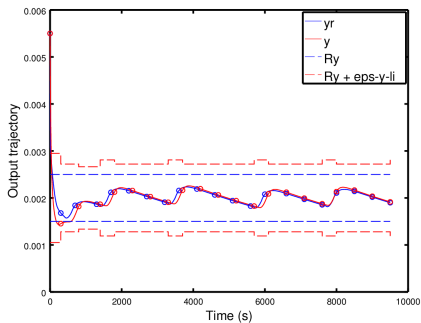
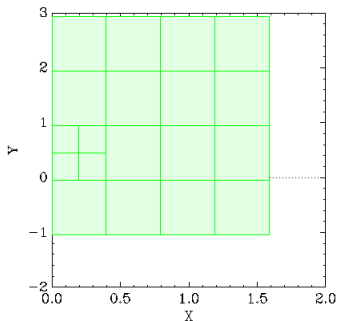
$$\|\pi_R Post_{Pat}(x) - Post_{Pat}(\pi_R x)\| \leq \varepsilon_x^{|Pat_{i_k}|}$$

- thus, at every step k :

$$\pi_R Post_{Pat_{i_k}}(x_k) \in \hat{R}_x$$

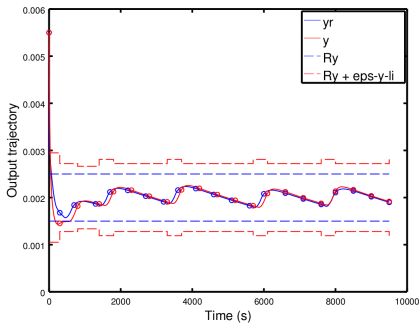
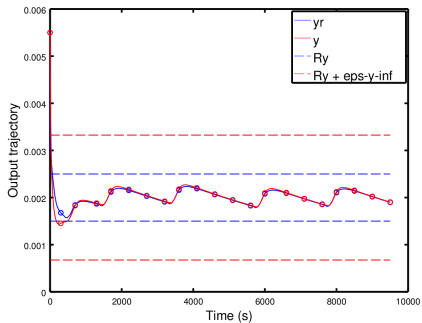
Guaranteed Online Control

Simulation on a linearized model of a distillation column [5]: $n = 11$
and $n_r = 2$:



Remark: Output trajectory error depending on the length of the applied pattern: much lower than the infinite bound ε_y^∞

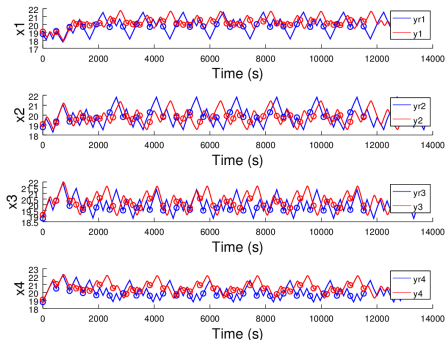
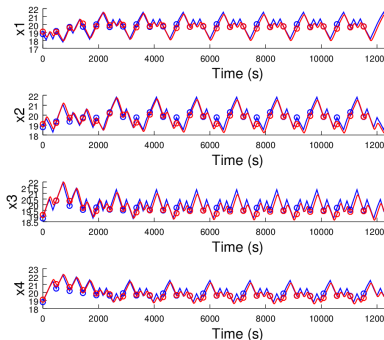
Comparison of the Two Procedures



Other Applications

- Control of the temperature of a 4 room apartment: offline and online control

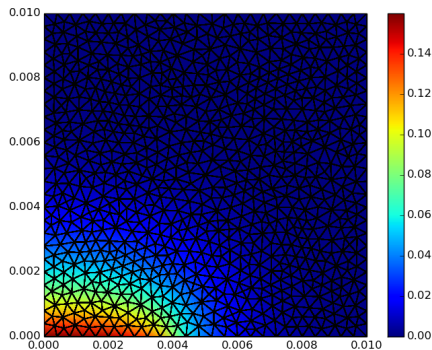
$$n = 8 \text{ and } n_r = 4$$



Other Applications

- Control of the temperature of a square plate discretized by finite elements: offline and online control

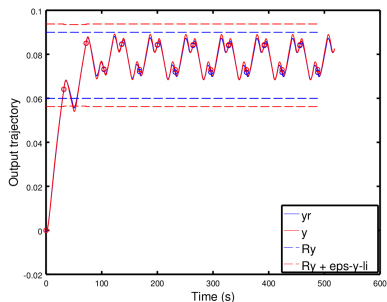
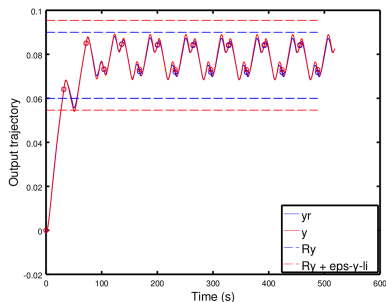
$n = 897$ and $n_r = 2$



Other Applications

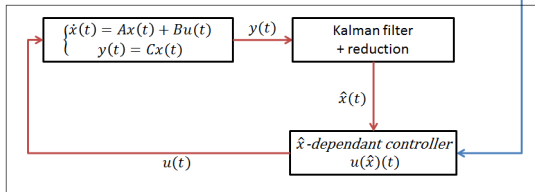
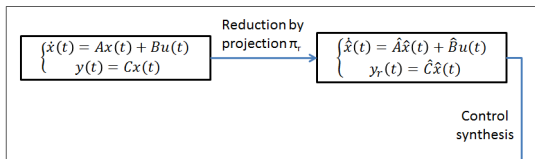
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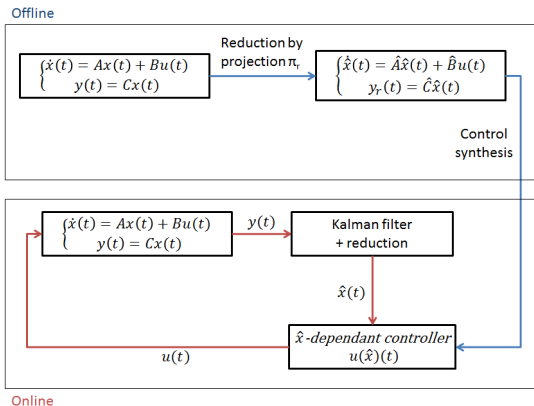
Open Questions and Future Work

Offline



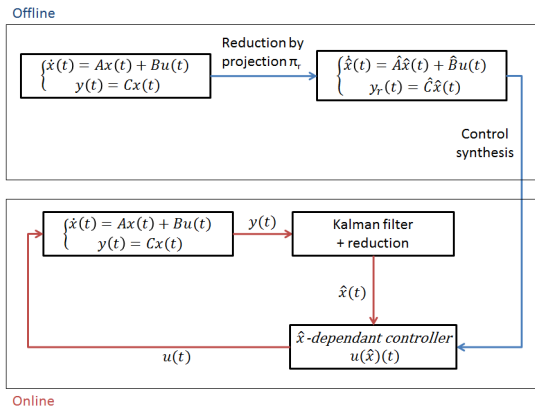
Online

Open Questions and Future Work



- Online reconstruction of the reduced state
 - ⇒ reduced Kalman filter
 - ⇒ reconstruction error estimation

Open Questions and Future Work



- Online reconstruction of the reduced state
 - \Rightarrow reduced Kalman filter
 - \Rightarrow reconstruction error estimation
- Application to large scale systems

Some References



Peter Benner and André Schneider.

Balanced truncation model order reduction for lti systems with many inputs or outputs.

In *Proceedings of the 19th international symposium on mathematical theory of networks and systems–MTNS*, volume 5, 2010.



Laurent Fribourg, Ulrich Kühne, and Romain Soulat.

Minimator: a tool for controller synthesis and computation of minimal invariant sets for linear switched systems, March 2013.



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Thank you ! Questions?