



ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE

CE1: NORMS OF SYSTEMS AND MODEL UNCERTAINTY

ADVANCED CONTROL SYSTEMS ME-524

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Contents

1	Norms of SISO systems	2
1.1	2
1.1.1	2-Norm	2
1.1.2	∞ -Norm	5
2	Norm of a MIMO system	7
2.1	7
2.1.1	2-Norm	7
2.1.2	∞ -Norm	9
3	Uncertainty modeling	11
3.1	11
A	MATLAB's code	15

CHAPTER 1

NORMS OF SISO SYSTEMS

1.1

Our aim in this chapter is to compute the 2-Norm and the ∞ -Norm using different techniques showing that the results are not changing.

The transfer function we are going to study is:

$$G(s) = \frac{s - 1}{s^2 + 2s + 10}$$

hence we wrote it in MATLAB:

LISTING 1.1
SISO System

```
G = tf([1 -1],[1 2 10]); % Transfer function
```

1.1.1 2-NORM

The 2-Norm of a transfer function, also known as the Euclidean norm measures the energy (or power) of the system response. For a transfer function $G(s)$, the 2-Norm is defined as the square root of the integral of the squared magnitude of the frequency response over all frequencies. Mathematically, it is represented as:

$$\|G\|_2 = \sqrt{\frac{1}{2\pi} \int_{-\infty}^{\infty} |G(j\omega)|^2 d\omega} \quad (1.1)$$

where j is the imaginary unit and ω is the frequency in radians per second.

THE RESIDUE THEOREM

The solution is shown in Figure 1.1

2-Norm using residue theorem: $G(s) = \frac{s-1}{s^2+2s+10} = \frac{(s-1)}{(s+1+3j)(s+1-3j)}$

$F(s) = G(s) \cdot G(-s) = \frac{(s-1)(-s-1)}{(s+1+3j)(s+1-3j)(-s+1+3j)(-s+1-3j)}$

there are 2 poles in the LHP: $p_1 = -1+3j$, $p_2 = -1-3j$

$\|G\|_2^2 = \sum_{k=1}^2 \text{Res}[F(s), p_k] = \text{Res}[F(s), p_1] + \text{Res}[F(s), p_2]$

$\text{Res}[F(s), p_1] = \lim_{s \rightarrow (-1+3j)} (s+1-3j) \frac{(s-1)(-s-1)}{(s+1+3j)(s+1-3j)(-s+1+3j)(-s+1-3j)} = \frac{(3j-2)(-3j)}{(6j) \cdot (2) \cdot (2-6j)} = \frac{9+6j}{72+24j}$

$\text{Res}[F(s), p_2] = \lim_{s \rightarrow (-1-3j)} (s+1+3j) \frac{(s-1)(-s-1)}{(s+1+3j)(s+1-3j)(-s+1+3j)(-s+1-3j)} = \frac{(-2-3j)(3j)}{(-6j) \cdot (2+6j) \cdot (2)} = \frac{9-6j}{72-24j}$

$\|G\|_2 = \sqrt{\frac{9+6j}{72+24j} + \frac{9-6j}{72-24j}} = \frac{\sqrt{110}}{20} \approx 0.5244$

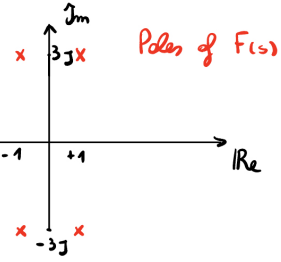


FIGURE 1.1
Solution using the residue theorem

THE FREQUENCY RESPONSE OF G

Given the symmetric nature of $|G(j\omega)|^2$, the 2-Norm can be efficiently computed through the equation:

$$\|G\|_2 = \sqrt{\left(\frac{1}{\pi} \int_0^\infty |G(j\omega)|^2 d\omega\right)} \quad (1.2)$$

Through the analysis of the Bode plot for the given system, an optimal frequency range for the integral approximation can be determined. While the system's dynamics are predominantly observed within the 10^{-2} to 10^2 range, the integration bounds have been extended from 10^{-4} to 10^4 to refine the 2-Norm estimation.

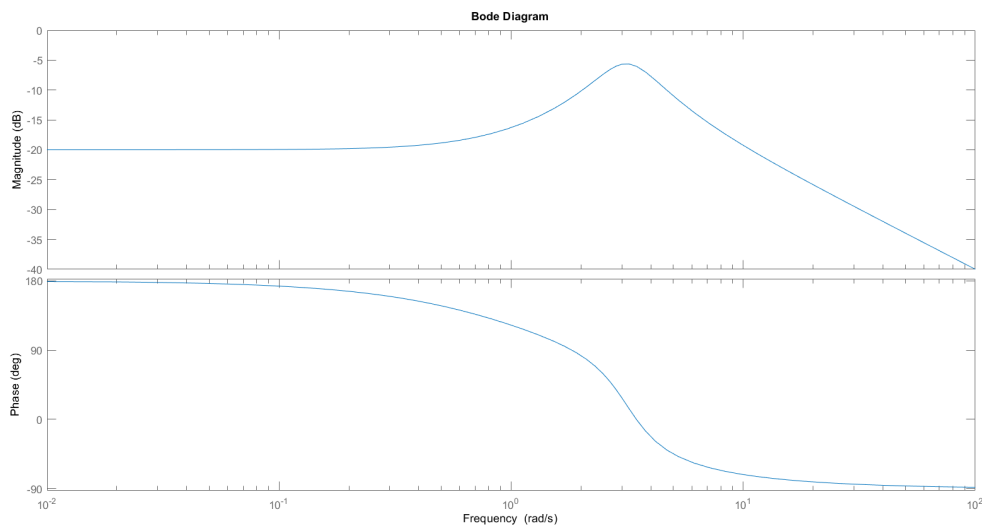


FIGURE 1.2
Bode plot of $G(s)$

The relative MATLAB code is : 1.2

LISTING 1.2
Frequency response

```
1 % Frequency response
2 omega = 10^(-4):0.01:10^(4); % Range of frequencies
3 Gjw = freqresp(G, omega);
4 dw = omega(2)-omega(1);
5 norm2_freq = sqrt((1/pi)*(sum((abs(Gjw).^2).*dw)));
```

THE IMPULSE RESPONSE OF G

In this section, our objective is to calculate the 2-norm of G through its impulse response representation. For a stable SISO system characterized by the transfer function $G(s)$, the 2-Norm can be articulated in terms of its impulse response $g(t)$, as shown below thanks to the Parseval's theorem:

$$\|G\|_2 = \sqrt{\int_{-\infty}^{\infty} |g(t)|^2 dt} \quad (1.3)$$

The relative MATLAB code is : 1.3

LISTING 1.3
Impulse response

```
1 % Impulse response
2 syms s
3 Numerator = poly2sym(G.Numerator{1,1},s);
4 Denominator = poly2sym(G.Denominator{1,1},s);
5 Gsym = Numerator/Denominator;
6 g = matlabFunction(ilaplace(Gsym)); % Inverse Laplace transform
7 norm2_impulse = sqrt(integral(@(t) (abs(g(t)).^2), 0, Inf));
```

THE STATE-SPACE METHOD

Our aim is to derive the 2-Norm of G employing the state-space approach. Utilizing the state-space technique, the 2-Norm of G is discoverable via the equation:

$$\|G\|_2 = \sqrt{\text{trace}(CLC^T)} \quad (1.4)$$

wherein the matrix L satisfies the condition:

$$AL + LA^T + BB^T = 0 \quad (1.5)$$

The relative MATLAB code is : 1.4

LISTING 1.4
State-space

```
1 % State-space
2 [A,B,C,D] = ssdata(G); % State-space matrices
3 L = are(A', zeros(2,2), B*B');
4 norm2_ss = sqrt(trace(C*L*C'));
```

VALIDATION WITH THE NORM FUNCTION

Using MATLAB's `norm` function, we can verify that our previous results are correct. 1.5

LISTING 1.5
true norm

```
1 true_norm2 = norm(G, 2);
```

A comparison is shown in the following table:

Method	Result
2-Norm of G using the residue theorem	0.5244
2-Norm of G using the frequency response	0.5244
2-Norm of G using the impulse response	0.5244
2-Norm of G using the state-space method	0.5244
Validation with <code>norm</code> function	0.5244

1.1.2 ∞ -NORM

The ∞ -Norm of a transfer function, also known as the Maximum norm, measures the peak magnitude of the system's frequency response. It is defined as the maximum magnitude of the transfer function over all frequencies. Mathematically, it is represented as:

$$\|G\|_{\infty} = \sup_{\omega} |G(j\omega)| \quad (1.6)$$

THE FREQUENCY RESPONSE OF G

To compute the ∞ -Norm we have chosen a fine grid of frequency points Ω looking at the Bode diagram in Figure 1.2, and solved this equation:

$$\|G\|_{\infty} \approx \max_{1 \leq k \leq N} |G(j\omega_k)|, \quad \Omega = \{\omega_1, \dots, \omega_N\} \quad (1.7)$$

The relative MATLAB code is : 1.6

LISTING 1.6
Frequency response

```
1 % Frequency response
2 omega = 10^(-4):0.01:10^(4); % Range of frequencies
3 Gjw = freqresp(G, omega);
4 normInf_freq = max(abs(Gjw));
```

THE BOUNDED REAL LEMMA

Here we want to compute the ∞ -Norm of G using the bounded real lemma.

Lemma 1.1.1 (Bounded real lemma) Consider a strictly proper stable LTI system G and $\gamma > 0$. Then $\|G\|_{\infty} < \gamma$ if and only if the Hamiltonian matrix H has no eigenvalue on the imaginary axis:

$$G(s) = \left[\begin{array}{c|c} A & B \\ \hline C & 0 \end{array} \right] H = \left[\begin{array}{cc} A & \gamma^{-2}BB^T \\ -C^TC & -A^T \end{array} \right]$$

Using this lemma we can implement an iterative bisection algorithm as follows: 1.7

LISTING 1.7
Bisection algorithm

```

1 % Bounded real lemma
2 gu = 1;
3 gl = 0.1;
4 eps = 1e-8;
5 while (gu-gl)/gl > eps
6     g = (gu+gl)/2;
7     H = [A g^(-2)*(B*B') ; -C'*C -A']; % Hamiltonian matrix
8     if any(abs(real(eig(H))) < 1e-5) % Eigenvalue on the im axis
9         gl = g;
10    else % Eigenvalues not on the imaginary axis
11        gu = g;
12    end
13 end
14 normInf_lemma = (gu+gl)/2;

```

VALIDATION WITH THE NORM FUNCTION

Using MATLAB's `norm` function, we can now verify that our previous results are correct.

LISTING 1.8
True 2-norm

```

1 true_normInf = norm(G, inf);

```

The outcomes for each technique are presented below:

Method	Result
∞ -Norm of G using the frequency response	0.5246
∞ -Norm of G using the bounded real lemma	0.5246
Validation with <code>norm</code> function	0.5246

CHAPTER 2

NORM OF A MIMO SYSTEM

2.1

In this chapter we are going to study the 2-Norm and the ∞ -Norm of the following MIMO system:

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

with

$$A = \begin{bmatrix} 20 & -27 & 7 \\ 53 & -63 & 13 \\ -5 & 12 & -8 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & -1 \\ -2 & -1 \\ -3 & 0 \end{bmatrix}, \quad C = \begin{bmatrix} 0 & 0 & -2 \\ 1 & -1 & -1 \end{bmatrix}, \quad D = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

So we upload the system in MATLAB:

LISTING 2.1
MIMO System

```
1 A = [20 -27 7 ; 53 -63 13 ; -5 12 -8];  
2 B = [1 -1 ; -2 -1 ; -3 0];  
3 C = [0 0 -2 ; 1 -1 -1];  
4 D = zeros(2,2);  
5 sys = ss(A,B,C,D);  
6 G = tf(sys);
```

2.1.1 2-NORM

THE FREQUENCY RESPONSE METHOD

Denoting the MIMO system as $G(s)$ we can use the following equation, where G^* denotes the complex conjugate transpose of G , to compute the 2-Norm:

$$\|G\|_2 = \sqrt{\left(\frac{1}{2\pi} \int_{-\infty}^{\infty} \text{trace}[G^*(j\omega)G(j\omega)] d\omega \right)} \quad (2.1)$$

Since $\text{trace}[G^*(j\omega)G(j\omega)]$ is symmetric, we note that instead of computing the integral in equation (2.1), we can use the equation:

$$\|G\|_2 = \sqrt{\left(\frac{1}{\pi} \int_0^\infty \text{trace}[G^*(j\omega)G(j\omega)]\right)} \quad (2.2)$$

Analogous to the approach employed for Single-Input Single-Output (SISO) systems, we analyze the Bode plots to choose the optimal frequency spectrum for the numerical integration. The core behaviors of the system are noticeable within the frequency range from 10^{-3} to 10^3 Hz Figure 2.1. However, to improve the accuracy of the 2-Norm calculation, the integration boundaries have been expanded to encompass a wider frequency range, from 10^{-4} to 10^5 Hz.

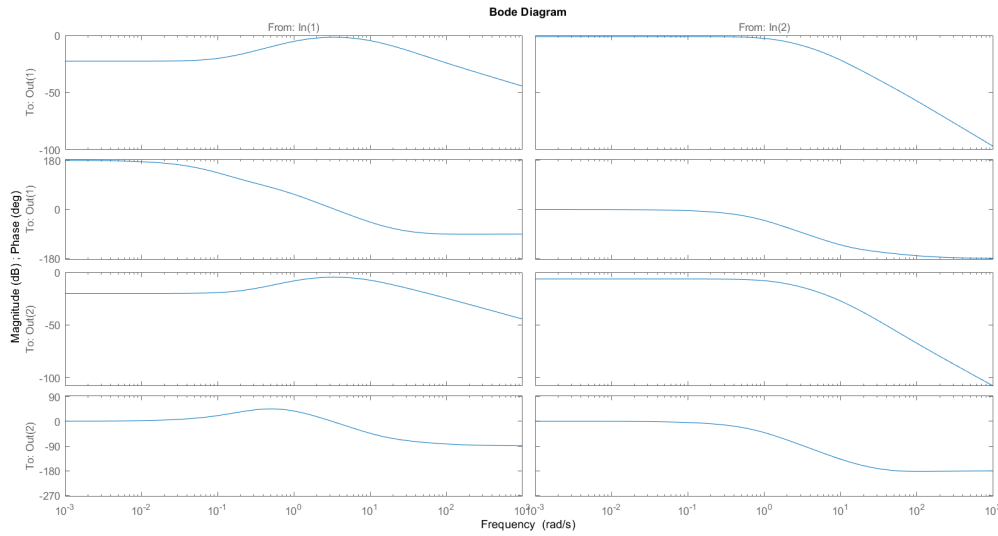


FIGURE 2.1
Bode diagram of the MIMO system

The relative MATLAB code is : 2.2

LISTING 2.2
Frequency response MIMO

```
1 % Frequency response
2 omega = logspace(-4,5,1000); % Range of frequencies
3 Gjw = [];
4 for i = 1:size(omega,2)
5     Gjw = [Gjw, trace(freqresp(conj(G)'*G, omega(i)))];
6 end
7 norm2_freq = abs(sqrt(1/pi*trapz(omega, Gjw)));
```

THE STATE-SPACE METHOD

The considerations made for the SISO system 1.1.1 are the same for the MIMO one hence:

LISTING 2.3
State space MIMO

```
1 % State-space
```

```

2 L = are(A', zeros(3,3), B*B');
3 norm2_ss = sqrt(trace(C*L*C'));

```

VALIDATION WITH THE NORM FUNCTION

Once again we validate the result through the `norm` function:

LISTING 2.4
True 2 Norm MIMO

```

1 % True value
2 true_norm2 = norm(G, 2);

```

A summary of the results is shown below:

Method	Result
2-Norm of G using the frequency response	2.2818
2-Norm of G using the state-space method	2.2818
Validation with <code>norm</code> function	2.2818

2.1.2 ∞ -NORM

THE FREQUENCY RESPONSE METHOD

To compute the ∞ -Norm of G , we use the following equation:

$$\|G\|_{\infty} = \sup_{\omega} \|G(j\omega)\| = \sup_{\omega} \bar{\sigma}[G(j\omega)] = \sup_{\omega} \sqrt{\lambda_{\max}(G(j\omega)^*G(j\omega))} \quad (2.3)$$

Once again we chose the range of frequencies as stated in 2.1.1

The relative MATLAB code is : 2.5

LISTING 2.5
Frequency response MIMO

```

1 % Frequency response
2 omega = logspace(-4, 5, 1000); % Range of frequencies
3 Gjw = freqresp(conj(G)'*G, omega);
4 eigen = [];
5 for i = 1:size(omega, 2)
6     eigen = [eigen, real(eig(freqresp(conj(G)'*G, omega(i))))];
7 end
8 normInf_freq = max(sqrt(max(eigen)));

```

THE BOUNDED REAL LEMMA

The explanation provided in 1.1.2 does not depend on the assumption that the system is SISO. Therefore, both the lemma and the algorithm can be adapted for MIMO systems. The relative MATLAB code is : 2.6

LISTING 2.6
Bisection MIMO

```

1 % Bounded real lemma
2 gu = 3;

```

```

3 gl = 0.1;
4 eps = 1e-8;
5 while (gu-gl)/gl > eps
6     g = (gu+gl)/2;
7     H = [A g^(-2)*(B*B') ; -C'*C -A']; % Hamiltonian matrix
8     if any(abs(real(eig(H))) < 1e-5) % Eigenvalue on the ima axis
9         gl = g;
10    else % Eigenvalues not on the imaginary axis
11        gu = g;
12    end
13 end
14 normInf_lemma = (gu+gl)/2;

```

VALIDATION WITH THE NORM FUNCTION

Using MATLAB's `norm` function, we can now verify that our previous results are correct.

LISTING 2.7 True Inf norm MIMO

```

1 % True value
2 true_normInf = norm(G,inf);

```

A comparison is shown in the following table:

Method	Result
∞ -Norm of G_{MIMO} using the frequency response	1.1081
∞ -Norm of G_{MIMO} using the bounded real lemma	1.1081
Validation with <code>norm</code> function	1.1081

CHAPTER 3

UNCERTAINTY MODELING

3.1

In this chapter the goal is to derive the weighting filter for the following parametric uncertainty model:

$$G(s) = \frac{a}{s^2 + bs + c}$$

where $a = 11 \pm 1$, $b = 4 \pm 1$ and $c = 9 \pm 2$.

The weighting filter $W_2(s)$ is a filter used to assess the robustness of an uncertain model. Let's consider a transfer function $\tilde{G}(s)$ which can be decomposed into $\tilde{G}(s) = G(1 + \Delta(s)W_2(s))$ where $\Delta(s)$ is the error with $\|\Delta\|_\infty \leq 1$ and $G(s)$ is the nominal model of $\tilde{G}(s)$.

So we define the transfer function $\tilde{G}(s)$, using the MATLAB's `ureal` function, and its nominal value in MATLAB. Here we have arbitrary chosen $a = 11$, $b = 4$ and $c = 9$ for the nominal system. 3.1

LISTING 3.1
Uncertainty model

```
1 % Uncertainty model
2 a = ureal('a',11,'PlusMinus',1);
3 b = ureal('b',4,'PlusMinus',1);
4 c = ureal('c',9,'PlusMinus',2);
5 G = tf(a,[1 b c]);
6 nominalG = G.NominalValue;
```

We can observe the step response, the Bode diagram and the Nyquist plot of $G(s)$ in Figure 3.1:

Then we must sample the transfer function $G(s)$ twice to obtain a number $n \in \{20, 200\}$ of models using the MATLAB's `usample` function. The relative MATLAB code is:

LISTING 3.2
Multimodel uncertainty

```
1 % Multimodel uncertainty
2 usys20 = usample(G,20);
3 usys200 = usample(G,200);
```

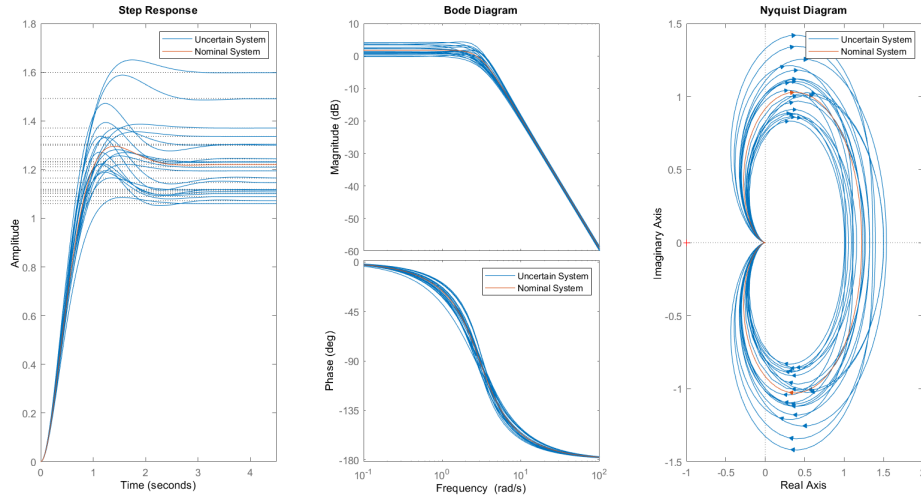


FIGURE 3.1
Step response, Bode diagram and Nyquist plot of the uncertain system

When we have a multimodel uncertainty $\mathcal{G} = \{G_1, G_2, \dots, G_n\}$ it is possible to convert into a multiplicative uncertainty. We know the nominal model of the system G , thus:

$$\tilde{G} = G(1 + \Delta W_2) \Rightarrow \frac{G_i}{G} - 1 = \Delta W_2 \quad \text{for } i = 1, \dots, n$$

Since $\|\Delta\|_\infty \leq 1 \Rightarrow \left| \frac{G_i(j\omega)}{G(j\omega)} - 1 \right| \leq |\Delta W_2(j\omega)| \quad \text{for } i = 1, \dots, n$

Then the aim is to compute $\bar{W}_2(j\omega)$ such that $|\bar{W}_2(j\omega)| = \max_i \left| \frac{G_i(j\omega)}{G(j\omega)} - 1 \right| \quad \forall \omega$

Using the MATLAB's `ucover` function, we can convert the multimodel uncertainty set to a multiplicative one. We assume that the nominal value of each multimodel uncertainty sets is equal to the nominal model defined above in 3.1 Then it is possible to obtain the corresponding weighting filter \bar{W}_2 for each multimodel set. The relative MATLAB code is:

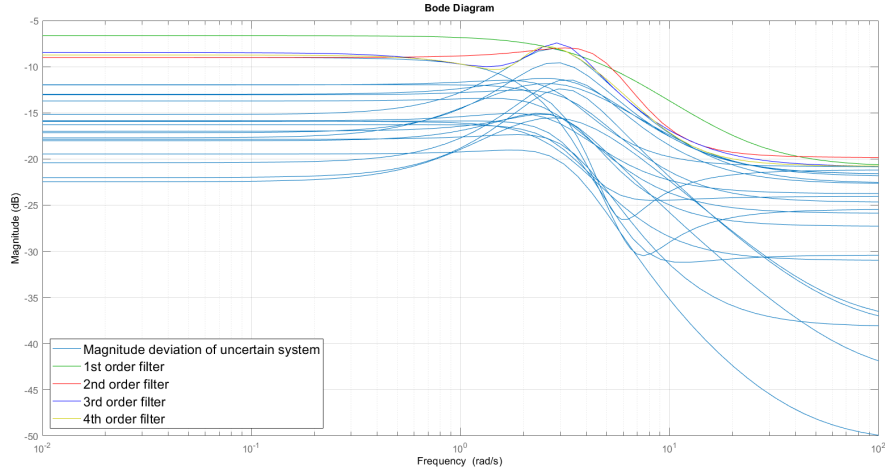
LISTING 3.3
Multiplicative uncertainty

```

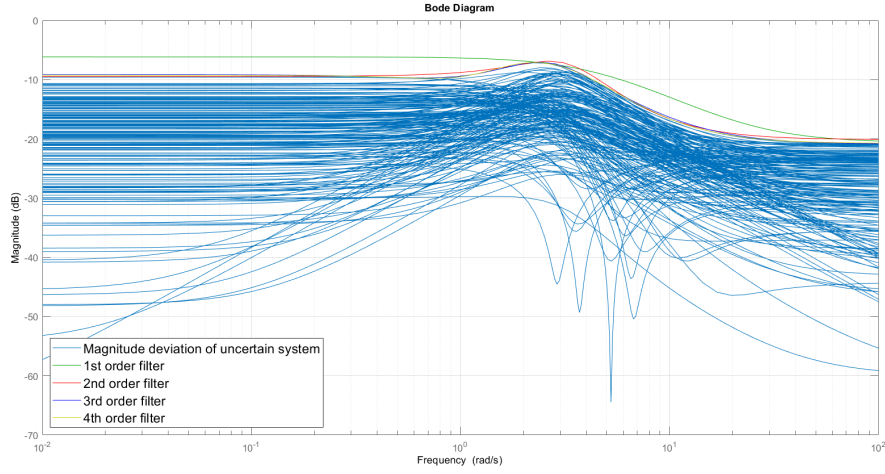
1 % Convert to multiplicative uncertainty
2 [~,Info_20] = ucover(usys20, nominalG, 1); % filter of order 1
3 [~,Info_200] = ucover(usys200, nominalG, 1);
4 [~,Info2_20] = ucover(usys20, nominalG, 2); % filter of order 2
5 [~,Info2_200] = ucover(usys200, nominalG, 2);
6 [~,Info3_20] = ucover(usys20, nominalG, 3); % filter of order 3
7 [~,Info3_200] = ucover(usys200, nominalG, 3);
8 [~,Info4_20] = ucover(usys20, nominalG, 4); % filter of order 4
9 [~,Info4_200] = ucover(usys200, nominalG, 4);
    
```

The results are given in the Figure 3.2 where the relative errors $\frac{G_i}{G} - 1$ for $i = 1, \dots, n$ are plotted.

Of course the weighting filter depends on the chosen samples 3.2



(A) 20 Samples



(B) 200 Samples

FIGURE 3.2
Weighting filter for each multimodel uncertainty

Here we have reported the expression of the second order approximation, while for the plot we have tested different orders approximation:

$$20 \text{ samples second order: } W_2(s) = \frac{0.09056s^2 + 0.9606s + 4.075}{s^2 + 3.948s + 11.12}$$

$$200 \text{ samples second order: } W_2(s) = \frac{0.09279s^2 + 1.532s + 5.812}{s^2 + 4.392s + 16.09}$$

We can compare the the different filters in the Bode diagram shown in Figure 3.3 and Figure 3.4. The initial and final value are quite similar and clearly the weighting filter of the 200-samples multimodel has an higher magnitude because the more the samples the more representative is the model. Moreover is evident the effect of an higher order approximation that at the cost of a bigger computational cost provide a better upper bound for our systems.

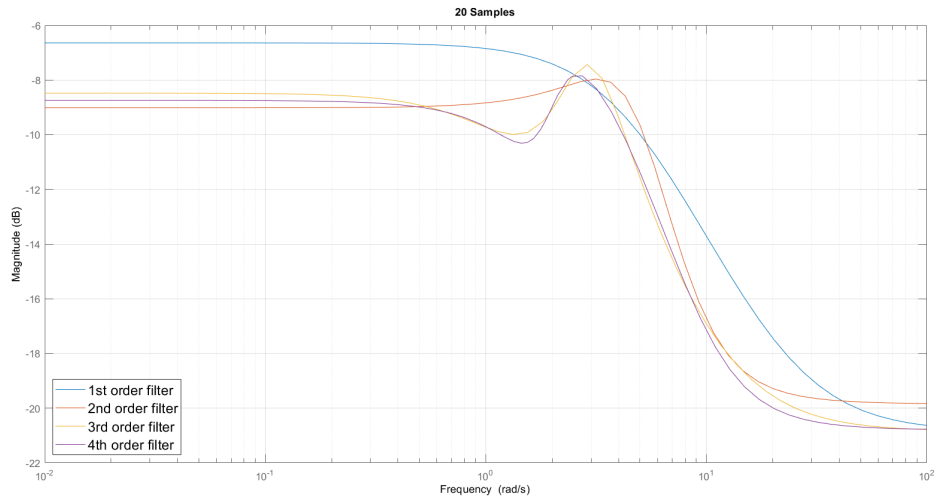


FIGURE 3.3
Bode diagram of weighting filters, 20 samples.

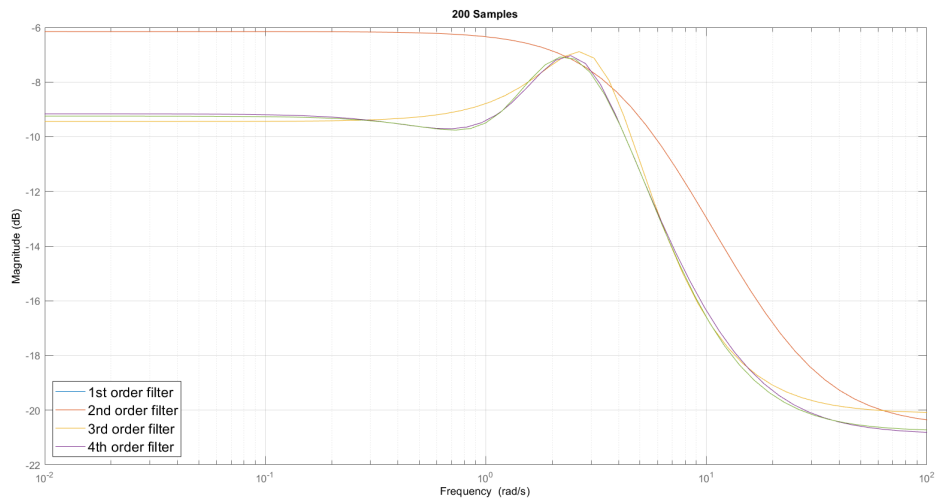


FIGURE 3.4
Bode diagram of weighting filters, 200 samples.

APPENDIX A

MATLAB'S CODE

Here is the whole MATLAB's code used in this computer exercise.

LISTING A.1
Computer exercise 1

```
1 clc, clear, close all
2
3 %% 1.1
4 fprintf('SISO\n')
5 G = tf([1 -1],[1 2 10]); % Transfer function
6
7 % 1.1.1
8 % Frequency response approximative
9 omega = 0:0.01:10000; % Range of frequencies
10 Gjw = freqresp(G, omega);
11 dw = omega(2)-omega(1);
12 norm2_freq = sqrt((1/pi)*(sum((abs(Gjw).^2).*dw)));
13
14 % Impulse response
15 syms s
16 Numerator = poly2sym(G.Numerator{1,1},s);
17 Denominator = poly2sym(G.Denominator{1,1},s);
18 Gsym = Numerator/Denominator;
19 g = matlabFunction(ilaplace(Gsym)); % Inverse Laplace transform
20 norm2_impulse = sqrt(integral(@(t) (abs(g(t)).^2),0,Inf));
21
22 % State-space
23 [A,B,C,D] = ssdata(G); % State-space matrices
24 L = are(A',zeros(2,2),B*B');
25 norm2_ss = sqrt(trace(C*L*C'));
26
27 % True value
28 true_norm2 = norm(G,2);
29
30 fprintf(['H_2: \n' ...
31         'Frequency response => %.4f\n' ...
```



```

32     'Impulse response => %.4f\n' ...
33     'State-space method => %.4f\n' ...
34     'True value => %.4f\n\n'], norm2_freq, norm2_impulse, norm2_ss,
        true_norm2)
35
36 % 1.1.2
37 % Frequency response
38 omega = 0:0.001:100; % Range of frequencies
39 Gjw = freqresp(G, omega);
40 normInf_freq = max(abs(Gjw));
41
42 % Bounded real lemma
43 gu = 1;
44 gl = 0.1;
45
46 eps = 1e-8;
47
48 while (gu-gl)/gl > eps
49     g = (gu+gl)/2;
50
51     H = [A g^(-2)*(B*B') ; -C'*C -A']; % Hamiltonian matrix
52
53     if any(abs(real(eig(H))) < 1e-5) % Eigenvalue on the imaginary
        axis
54         gl = g;
55     else % Eigenvalues not on the imaginary axis
56         gu = g;
57     end
58 end
59
60 normInf_lemma = (gu+gl)/2;
61
62 % True value
63 true_normInf = norm(G, inf);
64
65 fprintf(['H_Inf: \n' ...
66     'Frequency response => %.4f\n' ...
67     'Impulse response => %.4f\n' ...
68     'True value => %.4f\n\n'], normInf_freq, normInf_lemma,
        true_normInf)
69 %% 1.2
70 fprintf('MIMO\n')
71
72 A = [20 -27 7 ; 53 -63 13 ; -5 12 -8];
73 B = [1 -1 ; -2 -1 ; -3 0];
74 C = [0 0 -2 ; 1 -1 -1];
75 D = zeros(2,2);
76
77 sys = ss(A,B,C,D);

```

```

78
79 G = tf(sys);
80
81 % 1.2.1
82 % Frequency response
83 omega = logspace(-4,5,1000); % Range of frequencies
84 Gjw = [];
85 for i = 1:size(omega,2)
86     Gjw = [Gjw, trace(freqresp(conj(G)'*G, omega(i)))];
87 end
88 norm2_freq = abs(sqrt(1/pi*trapz(omega, Gjw)));
89
90 % State-space
91 L = are(A',zeros(3,3),B*B');
92 norm2_ss = sqrt(trace(C*L*C'));
93
94 % True value
95 true_norm2 = norm(G,2);
96
97 fprintf(['H_2: \n' ...
98     'Frequency response => %.4f\n' ...
99     'State-space method => %.4f\n' ...
100     'True value => %.4f\n\n'], norm2_freq, norm2_ss, true_norm2)
101
102 % 1.2.2
103 % Frequency response
104 omega = logspace(-4,5,1000); % Range of frequencies
105 Gjw = freqresp(conj(G)'*G, omega);
106 eigen = [];
107 for i = 1:size(omega,2)
108     eigen = [eigen, real(eig(freqresp(conj(G)'*G, omega(i))))];
109 end
110 normInf_freq = max(sqrt(max(eigen)));
111
112 % Bounded real lemma
113 gu = 3;
114 gl = 0.1;
115
116 eps = 1e-8;
117
118 while (gu-gl)/gl > eps
119     g = (gu+gl)/2;
120
121     H = [A g^(-2)*(B*B') ; -C'*C -A']; % Hamiltonian matrix
122
123     if any(abs(real(eig(H))) < 1e-5) % Eigenvalue on the imaginary
        axis
124         gl = g;
125     else % Eigenvalues not on the imaginary axis

```

```

126         gu = g;
127     end
128 end
129
130 normInf_lemma = (gu+gl)/2;
131
132 % True value
133 true_normInf = norm(G,Inf);
134
135 fprintf(['H_Inf: \n' ...
136         'Frequency response => %.4f\n' ...
137         'Impulse response => %.4f\n' ...
138         'True value => %.4f\n\n'], normInf_freq, normInf_lemma,
139         true_normInf)
140
141 %% 1.3
142 % Uncertain model
143 a = ureal('a',11,'PlusMinus',1);
144 b = ureal('b',4,'PlusMinus',1);
145 c = ureal('c',9,'PlusMinus',2);
146 G = tf(a,[1 b c]);
147
148 nominalG = G.NominalValue;
149
150 % Bode, Nyquist and step response
151 figure(1)
152 subplot(1,3,1)
153 step(G)
154 hold on
155 step(nominalG)
156 legend('Uncertain System','Nominal System')
157 subplot(1,3,2)
158 bode(G)
159 hold on
160 bode(nominalG)
161 legend('Uncertain System','Nominal System')
162 subplot(1,3,3)
163 nyquist(G)
164 hold on
165 nyquist(nominalG)
166 legend('Uncertain System','Nominal System')
167
168 % Multimodel uncertainty
169 usys20 = usample(G,20);
170 usys200 = usample(G,200);
171
172 % Convert to multiplicative uncertainty
173 [~,Info_20] = ucover(usys20, nominalG, 1); % filter of order 1
174 [~,Info_200] = ucover(usys200, nominalG, 1);

```

```

174 [~,Info2_20] = ucover(usys20, nominalG, 2); % filter of order 2
175 [~,Info2_200] = ucover(usys200, nominalG, 2);
176 [~,Info3_20] = ucover(usys20, nominalG, 3); % filter of order 3
177 [~,Info3_200] = ucover(usys200, nominalG, 3);
178 [~,Info4_20] = ucover(usys20, nominalG, 4); % filter of order 4
179 [~,Info4_200] = ucover(usys200, nominalG, 4);
180
181 figure(3); % Plot for 20 samples
182 hold on
183 bodemag(usys20/nominalG -1);
184 bodemag(Info_20.W1, '-g'); % filter of order 1
185 bodemag(Info2_20.W1, '-r'); % filter of order 2
186 bodemag(Info3_20.W1, '-m'); % filter of order 3
187 bodemag(Info4_20.W1, '-y'); % filter of order 4
188 xlim([10^(-2) 10^2])
189 legend('Magnitude deviation of uncertain system', '1st order
        filter', '2nd order filter', '3rd order filter', '4th order
        filter', 'fontsize', 14, 'Location', 'SouthWest')
190 grid on
191
192 figure(4); % Plot for 200 samples
193 hold on
194 bodemag(usys200/nominalG -1);
195 bodemag(Info_200.W1, '-g'); % filter of order 1
196 bodemag(Info2_200.W1, '-r'); % filter of order 2
197 bodemag(Info3_200.W1, '-m'); % filter of order 3
198 bodemag(Info4_200.W1, '-y'); % filter of order 4
199 xlim([10^(-2) 10^2])
200 legend('Magnitude deviation of uncertain system', '1st order
        filter', '2nd order filter', '3rd order filter', '4th order
        filter', 'fontsize', 14, 'Location', 'SouthWest')
201 grid on
202
203 figure(5)
204 hold on
205 bodemag(ss(Info_20.W1.A,Info_20.W1.B,Info_20.W1.C,Info_20.W1.D))
206 bodemag(ss(Info2_20.W1.A,Info2_20.W1.B,Info2_20.W1.C,Info2_20.W1.D))
207 bodemag(ss(Info3_20.W1.A,Info3_20.W1.B,Info3_20.W1.C,Info3_20.W1.D))
208 bodemag(ss(Info4_20.W1.A,Info4_20.W1.B,Info4_20.W1.C,Info4_20.W1.D))
209 xlim([10^(-2) 10^2])
210 legend('1st order filter', '2nd order filter', '3rd order filter',
        '4th order filter', 'fontsize', 14, 'Location', 'SouthWest')
211 title('20 Samples')
212 grid on
213
214 figure(6)
215 hold on
216 bodemag(ss(Info_200.W1.A,Info_200.W1.B,Info_200.W1.C,Info_200.W1.D))
217 bodemag(ss(Info2_200.W1.A,Info2_200.W1.B,Info2_200.W1.C,Info2_200.W1.D))

```

```
218 bodemag(ss(Info3_200.W1.A,Info3_200.W1.B,Info3_200.W1.C,Info3_200.W1.D))
219 bodemag(ss(Info4_200.W1.A,Info4_200.W1.B,Info4_200.W1.C,Info4_200.W1.D))
220 xlim([10^(-2) 10^2])
221 legend('1st order filter', '2nd order filter', '3rd order filter',
        '4th order filter', 'fontsize', 14, 'Location', 'SouthWest')
222 title('200 Samples')
223 grid on
```