## 3 Observer-based control design via Lyapunov stability approach

• Let us consider a continuous-time linear system of the following general form:

$$\begin{cases} \dot{x}(t) = Ax(t) + Bu(t) \\ y(t) = Cx(t) \end{cases}$$
(13)

where  $x(t) \in \mathbb{R}^n$  represents the state,  $u(t) \in \mathbb{R}^m$  represents the control input, and  $y(t) \in \mathbb{R}^p$  represents the output.

• Based on (10) and (11), the observer-based control is described as

$$\begin{cases} \dot{\tilde{x}}(t) = A\tilde{x}(t) + Bu(t) - L(\\ u(t) = K\tilde{x}(t) \end{cases}$$
(14)

where  $\tilde{x}(t) \in \mathbb{R}^n$  represents the estimated state;  $K \in \mathbb{R}^{m \times n}$  and  $L \in \mathbb{R}^{n \times p}$  are the control gain and the observer gain, respectively, to be designed later.

• As a result, based on

$$\zeta(t) = \begin{bmatrix} x(t) \\ -\frac{x}{e(t)} \end{bmatrix} \in \mathbb{R}^{2n \times 2n}$$

the closed-loop system with (13) and (14) is described as follows:

$$\dot{\zeta}(t) = \bar{A}\zeta(t) \tag{15}$$

**Theorem 2.** For a prescribed value  $\mu$ , close-loop control system (15) is stable at origin if there exist matrices  $\bar{P}_1 = \bar{P}_1^T \in \mathbb{R}^{n \times n}$ ,  $P_2 = P_2^T \in \mathbb{R}^{n \times n}$ ,  $\bar{K} \in \mathbb{R}^{m \times n}$ , and  $\bar{L} \in \mathbb{R}^{n \times p}$  such that

$$\bar{P}_1 > 0 \tag{16}$$

$$P_2 > 0 (17)$$

$$\begin{bmatrix} \mathbf{He} \{ A\bar{P}_1 + B\bar{K} \} & -B\bar{K} & 0 \\ & \star & -\mathbf{He} \{ \mu\bar{P}_1 \} & \mu I \\ & \star & \star & \mathbf{He} \{ P_2A + \bar{L}C \} \end{bmatrix} < 0.$$
 (18)

Furthermore, the control and observer gains are constructed as follows:

$$K = \bar{K}\bar{P}_1^{-1}, \quad L = P_2^{-1}\bar{L}.$$

**Proof:** Let us choose a Lyapunov function of the following form:

$$V(t) = x^{T}(t)P_{1}x(t) + e^{T}(t)P_{2}e(t) = \zeta^{T}(t)P\zeta(t)$$

where  $P_1 = P_1^T > 0$ ,  $P_2 = P_2^T > 0$ , and

The time derivative of V(t) along with (15) is given by

$$\dot{V}(t) = \zeta^T(t) \mathbf{He} \{ \} \zeta(t).$$

Thus, the observer-based control design condition becomes

$$\mathbf{He}\{P\bar{A}\} < 0 \tag{19}$$

that is,

Furthermore, using

$$M = \begin{bmatrix} P_1^{-1} & 0 \\ - & - & - & - \\ 0 & P_1^{-1} \end{bmatrix}$$

the congruent transformation of (20) is given from Lemma 1 as follows:

$$M^{T} \cdot \mathbf{He} \left\{ \begin{bmatrix} P_{1}(A+BK) & -P_{1}BK \\ ----------- & P_{2}(A+LC) \end{bmatrix} \right\} \cdot M < 0$$

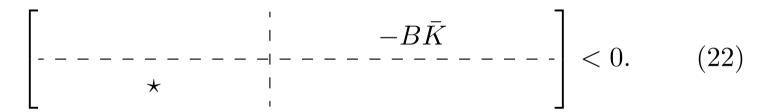
that is,

$$\mathbf{He} \left\{ \begin{bmatrix} ------ \\ 0 \end{bmatrix} \right\} < 0. \tag{21}$$

By replacing

$$\bar{P}_1 = P_1^{-1}, \ \bar{K} = \qquad , \ \bar{L} =$$

condition (21) can be expressed as



Under the following condition:

$$\mathbf{He}\big\{ \qquad \big\} < 0 \tag{23}$$

Lemma 3 allows

$$\bar{P}_1 \mathbf{He} \{ P_2 A + \bar{L}C \} \bar{P}_1 \le -\mathbf{He} \{ \mu \bar{P}_1 \} - \mu^2 \Big($$

Thus, condition (22) is ensured by (23) and

$$\begin{bmatrix} \mathbf{He} \{ A\bar{P}_1 + B\bar{K} \} & -B\bar{K} \\ \star & -\mathbf{He} \{ \mu\bar{P}_1 \} - \mu^2 (\mathbf{He} \{ P_2 A + \bar{L}C \})^{-1} \end{bmatrix} < 0.$$
(24)

Finally, by Lemma 4, condition (24) is converted into

$$0 > \begin{bmatrix} \mathbf{He} \{ A\bar{P}_1 + B\bar{K} \} & -B\bar{K} \\ & & \\ ---- & \star & -\mathbf{He} \{ \mu\bar{P}_1 \} \\ \star & & \star \end{bmatrix}. \quad (25)$$

Here, it is worth noting that condition (25) guarantees (23). Thus, there is no need to additionally include (23) in the observer-based control design condition. ■

**Example 3.1.** By using Theorem 2 for  $\mu = 100$ , obtain both control and observer gains for

$$A = \begin{bmatrix} 1 & -2 \\ 1 & 4 \end{bmatrix}, B = \begin{bmatrix} 1 \\ 0.1 \end{bmatrix}, C = \begin{bmatrix} 0.1 & 0 \end{bmatrix}.$$

And see if the state trajectory on the  $x_1$ - $x_2$  plane converges to the

origin, where 
$$x(0) = \begin{bmatrix} 1.0 \\ -1.0 \end{bmatrix}$$
 and  $\tilde{x}(0) = \begin{bmatrix} 0.0 \\ 0.0 \end{bmatrix}$ . Finally,

compare it with the state trajectory of Example 2.1.

## 4 Robust observer-based control

• Let us consider a continuous-time uncertain system of the following general form:

$$\begin{cases} \dot{x}(t) = (A + \Delta A)x(t) + (B + \Delta B)u(t) \\ y(t) = Cx(t) \end{cases}$$
 (26)

where  $\Delta A \in \mathbb{R}^{n \times n}$  and  $\Delta B \in \mathbb{R}^{n \times m}$  denote the parameter uncertainties expressed as

$$\Delta A = E \Upsilon H_1, \ \Delta B = E \Upsilon H_2. \tag{27}$$

• As in (14), the observer-based control is configured by using the nominal matrices A, B, and C:

$$\begin{cases} \dot{\tilde{x}}(t) = A\tilde{x}(t) + Bu(t) - L(y(t) - C\tilde{x}(t)) \\ u(t) = K\tilde{x}(t) \end{cases}$$

where  $\tilde{x}(t) \in \mathbb{R}^n$  represents the estimated state;  $K \in \mathbb{R}^{m \times n}$  and  $L \in \mathbb{R}^{n \times p}$  are the control gain and the observer gain, respectively, to be designed later.

• Hence, based on

$$\zeta(t) = \begin{bmatrix} x(t) \\ -\frac{\pi}{e(t)} \end{bmatrix} \in \mathbb{R}^{2n \times 2n}$$

the closed-loop system with (26) and (14) is described as follows:

$$\dot{\zeta}(t) = (\bar{A} + \Delta \bar{A})\zeta \tag{28}$$

• Furthermore, the closed-loop system can be transformed into

$$\dot{\zeta}(t) = (\bar{A} + \bar{E}\bar{\Upsilon}\bar{H})\zeta(t)$$

**Theorem 3.** For prescribed values  $\mu$  and  $\epsilon > 0$ , close-loop control system (15) is robustly stable at origin if there exist matrices  $\bar{P}_1 = \bar{P}_1, P_2 = P_2^T, \bar{K}$ , and  $\bar{L}$  such that

$$\bar{P}_1 > 0 \tag{29}$$

$$P_2 > 0 \tag{30}$$

where

$$\Omega_c = \mathbf{He} \{ A\bar{P}_1 + B\bar{K} \}, \ \Omega_o = \mathbf{He} \{ P_2 A + \bar{L}C \}$$

$$\Psi_c = H_1 \bar{P}_1 + H_2 \bar{K}.$$

Moreover, the control and observer gains are constructed as follows:

$$K = \bar{K}\bar{P}_1^{-1}, \quad L = P_2^{-1}\bar{L}.$$

**Proof:** let us choose a Lyapunov function of the following form:

$$V(t) = \zeta^{T}(t)P\zeta(t)$$

where

$$P = P^T = \left[ \begin{array}{cc} P_1 & 0 \\ 0 & P_2 \end{array} \right] > 0.$$

The time derivative of V(t) is given by

$$\dot{V}(t) = \zeta^T(t) \mathbf{He} \{$$
  $\} \zeta(t).$ 

Thus, the observer-based control design condition becomes

$$\mathbf{He}\big\{P(\bar{A} + \bar{E}\bar{\Upsilon}\bar{H})\big\} < 0. \tag{32}$$

To be specific, condition (32) is represented as

Furthermore, using

$$M = \begin{bmatrix} P_1^{-1} & 0 \\ - & - & - & - \\ 0 & P_1^{-1} \end{bmatrix}$$

the congruent transformation of (33) is given from Lemma 1 as follows:

$$\mathbf{He} \left\{ \begin{bmatrix} ----- & -BKP_1^{-1} \\ 0 & -BKP_1^{-1} \end{bmatrix} + \begin{bmatrix} E & 0 \\ 0 & -BKP_1^{-1} \end{bmatrix} \bar{\Upsilon} \begin{bmatrix} ----- & ---- \\ ----- & ---- \end{bmatrix} \right\} < 0.$$
(34)

By replacing

$$\bar{P}_1 = P_1^{-1}, \ \bar{K} =$$
,  $\bar{L} =$ 

condition (34) can be expressed as

$$\begin{bmatrix} \Omega_c & -B\bar{K} \\ ------ \\ \star & \bar{P}_1\Omega_o\bar{P}_1 \end{bmatrix} + \mathbf{He}\{\bar{\mathbf{E}}\bar{\Upsilon}\bar{\mathbf{H}}\} < 0$$
(35)

$$\Omega_{c} = \mathbf{He} \{ \}, \ \Omega_{o} = \mathbf{He} \{ \} 
\bar{\mathbf{E}} = \begin{bmatrix} E & 0 \\ --+---- \\ 0 & \bar{P}_{1}P_{2}E \end{bmatrix}, \ \bar{\mathbf{H}} = \begin{bmatrix} \Psi_{c} & -H_{2}\bar{K} \\ ------- \\ \Psi_{c} & -H_{2}\bar{K} \end{bmatrix}, \ \Psi_{c} = H_{1}\bar{P}_{1} + H_{2}\bar{K}.$$

From Lemma 2, it follows that

$$\mathbf{He}\Big\{\bar{\mathbf{E}}\Upsilon\bar{\mathbf{H}}\Big\} \leq \epsilon\bar{\mathbf{E}}\bar{\mathbf{E}}^T + \epsilon^{-1}\bar{\mathbf{H}}^T\Upsilon^T\Upsilon\bar{\mathbf{H}} \leq$$

Thus, by the Schur complement, condition (35) holds if

$$\begin{bmatrix} -\epsilon I & \bar{\mathbf{H}} \\ & & \bar{\mathbf{H}} \\ & & \bar{P}_1 \Omega_o \bar{P}_1 \end{bmatrix} + \epsilon \bar{\mathbf{E}} \bar{\mathbf{E}}^T$$

that is,

$$\begin{bmatrix} -\epsilon I & 0 & \Psi_c \\ 0 & -\epsilon I & \Psi_c \\ \star & \star & \Omega_c + \epsilon E T \\ \star & \star & \bar{P}_1 \end{cases} < 0.$$
 (36)

Under the following condition:

$$\Omega_o + < 0 \tag{37}$$

Lemma 3 allows

$$\bar{P}_1 \Big( \Omega_o + \epsilon P_2 E E^T P_2 \Big) \bar{P}_1 \le -\mathbf{He} \Big\{ \mu \bar{P}_1 \Big\} - \mu^2 \Big($$

Accordingly, condition (36) is ensured by (37) and

$$\begin{bmatrix}
-\epsilon I & 0 & \Psi_c & -H_2\bar{K} \\
0 & -\epsilon I & \Psi_c & -H_2\bar{K} \\
\star & \star & \Omega_c + \epsilon E E^T & -B\bar{K}
\end{bmatrix} < 0. \quad (38)$$

$$\star & \star & \begin{pmatrix}
-\mathbf{He}\{\mu\bar{P}_1\} \\
-\mu^2(\Omega_o + \epsilon P_2 E E^T P_2)^{-1}
\end{pmatrix}$$

Using the Schur complement, condition (38) is transformed into

$$\begin{bmatrix} -\epsilon I & 0 & \Psi_c & -H_2\bar{K} & 0 \\ 0 & -\epsilon I & \Psi_c & -H_2\bar{K} & 0 \\ \star & \star & \Omega_c + \epsilon E E^T & -B\bar{K} & 0 \\ \star & \star & \star & \star & -\mathbf{He}\{\mu\bar{P}_1\} \\ \star & \star & \star & \star & \star \end{bmatrix} < 0$$

and it is transformed once more into (31).

Finally, it is worth noting that (31) implies

$$\left|\begin{array}{c} \Omega_o \\ \star \end{array}\right| < 0$$

which guarantees (37) according to Schur complement. Thus, there is no need to additionally include (37) in the robust observer-based control design condition.

## $\mathbf{5} \quad \mathcal{H}_{\infty} \text{ observer-based control}$

• Let us consider the following linear system:

$$\begin{cases} \dot{x}(t) = Ax(t) + Bu(t) + Ew(t) \\ y(t) = Cx(t) + Dw(t) \\ z(t) = Gx(t) + Hu(t) \end{cases}$$
(39)

where  $x(t) \in \mathbb{R}^n$ ,  $u(t) \in \mathbb{R}^m$ ,  $w(t) \in \mathbb{R}^d$ ,  $y(t) \in \mathbb{R}^p$ , and  $z(t) \in \mathbb{R}^q$ .

• Thus, the closed-loop system is given by

$$\begin{cases} \dot{\zeta}(t) = \bar{A}\zeta(t) + \bar{E}w(t) \\ z(t) = \bar{G}\zeta(t) \end{cases} \tag{40}$$

$$\bar{A} = \begin{bmatrix} A + BK & -BK \\ ----- & -A+LC \end{bmatrix}, \ \bar{E} = \begin{bmatrix} E \\ ---- \end{bmatrix}$$

$$\bar{G} = \begin{bmatrix} -HK \end{bmatrix}.$$

**Theorem 4.** For a prescribed value  $\mu > 0$ , close-loop control system (40) is asymptotically stable at origin and has the  $\mathcal{H}_{\infty}$  performance  $\gamma$ , if there exist matrices  $\bar{P}_1 = \bar{P}_1^T$ ,  $P_2 = P_2^T$ ,  $\bar{K}$ ,  $\bar{L}$ , and a scalar  $\gamma > 0$ , such that

$$\bar{P}_1 > 0 \tag{41}$$

$$P_2 > 0 (42)$$

$$\begin{bmatrix}
-I & \Psi_{c} & -H\bar{K} & 0 & 0 & 0 \\
\star & \Omega_{c} & -B\bar{K} & E & 0 & 0 \\
\hline
\star & \star & -2\mu\bar{P}_{1} & -N_{1} & \mu I & N_{1} \\
\star & \star & \star & -\mathbf{He}\{N_{2}\} & 0 & N_{2} \\
\hline
\star & \star & \star & \star & \star & 0 & \Psi_{o} \\
\star & \star & \star & \star & \star & \star & -\gamma^{2}I
\end{bmatrix}$$

where

$$\Omega_c = \mathbf{He} \{ A\bar{P}_1 + B\bar{K} \}, \ \Omega_o = \mathbf{He} \{ P_2 A + \bar{L}C \}$$

$$\Psi_c = G\bar{P}_1 + H\bar{K}, \ \Psi_o = P_2 E + \bar{L}D.$$

Moreover, the control and observer gains are constructed as follows:

$$K = \bar{K}\bar{P}_1^{-1}, \quad L = P_2^{-1}\bar{L}.$$

**Proof:** Let us choose a Lyapunov function of the following form:

$$V(t) = \zeta^{T}(t)P\zeta(t)$$

$$P = P^T = \left[ \begin{array}{cc} P_1 & 0 \\ 0 & P_2 \end{array} \right] > 0.$$

Then it is obtained that

$$\begin{split} \dot{V}(t) + z^T(t)z(t) - \gamma^2 w^T(t)w(t) \\ &= \zeta^T(t)P\Big( \qquad \qquad \Big) + \Big( \qquad \qquad \Big)^T P\zeta(t) \\ &+ \zeta^T(t)\bar{G}^T\bar{G}\zeta(t) - \gamma^2 w^T(t)w(t) \\ &= \left[ \frac{\zeta(t)}{w(t)} \right]^T \left[ \frac{}{} \star \qquad \left| -\gamma^2 I \right| \left[ \frac{\zeta(t)}{w(t)} \right]. \end{split}$$

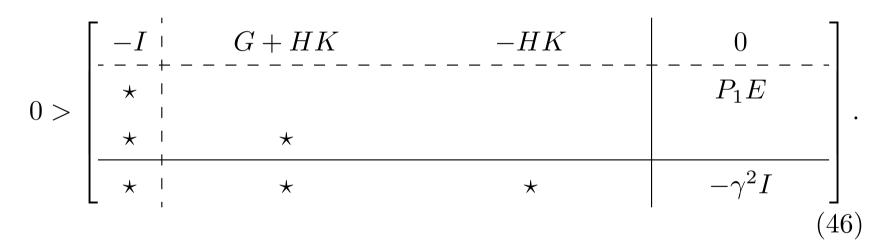
Thus, the  $\mathcal{H}_{\infty}$  control design condition is given as follows:

$$0 > \left[ \begin{array}{c|c} \mathbf{He} \{ P\bar{A} \} + \bar{G}^T \bar{G} & P\bar{E} \\ \hline \star & -\gamma^2 I \end{array} \right]. \tag{44}$$

Furthermore, by the Schur complement, condition (44) is transformed into

$$0 > \begin{bmatrix} & & & & 0 \\ ---+---- & & ---- \\ \star & \mathbf{He}\{P\bar{A}\} & P\bar{E} \\ \hline \star & \star & -\gamma^2 I \end{bmatrix}. \tag{45}$$

Specifically, condition (45) becomes



Furthermore, using

$$M = \mathbf{diag}(I, P_1^{-1}, P_1^{-1}, I)$$

the congruent transformation of (46) is given from Lemma 1 as follows:

$$0 > \begin{bmatrix} -I & \Psi_c & -HKP_1^{-1} & 0 \\ & & \Omega_c & -BKP_1^{-1} & E \\ & & \star & \star & P_1^{-1}\Omega_o P_1^{-1} & P_1^{-1}\Psi_o \\ \hline & \star & \star & \star & -\gamma^2 I \end{bmatrix}.$$
(47)

$$\Omega_c = \mathbf{He} \{$$
  $\}, \ \Omega_o = \mathbf{He} \{$   $\Psi_c =$   $, \ \Psi_o =$ 

Letting

$$\bar{P}_1 = P_1^{-1}, \ \bar{F} = F\bar{P}_1, \ \bar{L} = P_2L$$

condition (47) is represented as

$$0 > \begin{bmatrix} -I & \Psi_c & & & 0 \\ & -- & -- & -- & -- & E \\ & \star & \Omega_c & & E \\ & \star & \star & & \bar{P}_1 \Psi_o \\ \hline & \star & \star & \star & -\gamma^2 I \end{bmatrix}$$

$$(48)$$

$$\Omega_c = \mathbf{He} \left\{ A \bar{P}_1 + B \bar{K} \right\}, \ \Omega_o = \mathbf{He} \left\{ P_2 A + \bar{L}C \right\}$$

$$\Psi_c = G \bar{P}_1 + H \bar{K}, \ \Psi_o = P_2 E + \bar{L}D.$$

Under the following condition:

$$\begin{vmatrix} \Omega_o & \Psi_o \\ \star & -\gamma^2 I \end{vmatrix} < 0 \tag{49}$$

Lemma 3 allows

$$\begin{bmatrix} \bar{P}_{1}\Omega_{o}\bar{P}_{1} & \bar{P}_{1}\Psi_{o} \\ \star & -\gamma^{2}I \end{bmatrix} = \begin{bmatrix} 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} \Omega_{o} & \Psi_{o} \\ \star & -\gamma^{2}I \end{bmatrix} \begin{bmatrix} 0 \\ 0 & I \end{bmatrix}$$

$$\leq -\mathbf{He} \left\{ \begin{bmatrix} \mu I & N_{1} \\ 0 & N_{2} \end{bmatrix} \begin{bmatrix} \bar{P}_{1} & 0 \\ 0 & I \end{bmatrix} \right\}$$

$$- \begin{bmatrix} 0 \\ 0 \end{bmatrix} \begin{bmatrix} \Omega_{o} & \Psi_{o} \\ \star & -\gamma^{2}I \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 0 \end{bmatrix}^{T}.$$

Thus, condition (48) holds by (49) and

$$0 > \begin{bmatrix} -I & \Psi_c & -H\bar{K} & 0\\ \star & \Omega_c & -B\bar{K} & E\\ \hline \star & \star & -2\mu\bar{P}_1 & -N_1\\ \star & \star & \star & -\mathbf{He}\{N_2\} \end{bmatrix}$$

$$- \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ \mu I & N_1 \\ 0 & N_2 \end{bmatrix} \begin{bmatrix} \Omega_o & \Psi_o \\ \star & -\gamma^2 I \end{bmatrix}^{-1} \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ \hline \mu I & N_1 \\ 0 & N_2 \end{bmatrix}^T.$$
 (50)

Finally, by the Schur complement, condition (50) can be transformed into

0 >	-I	$\Psi_c$	$-H\bar{K}$	0	0	0
	*	$\Omega_c$	$-B\bar{K}$	E	0	0
	*	*	$-2\mu \bar{P}_1$	$-N_1$	 	
	*	*	*	$-{\bf He}\{N_2\}$	   	
	*	*	*	*	 	
	*	*	*	*	' ! ★	

which ensures (49). Thus, there is no need to additionally include (49) in the  $\mathcal{H}_{\infty}$  observer-based control design condition.

