

Robustly constrained data-driven control

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Abstract—This is a very skeletal overview.

I. PROBLEM SETUP

Consider a *single-input single-output* system \mathbb{G}_P generating an output signal $y(t) \in \mathbb{R}$ corresponding to the input signal $u(t) \in \mathbb{R}$ for the time $t \in \mathbb{Z}$. Consider the data $D_N = \{u(t), y(t); t \in 1, \dots, N\}$ obtained by exciting the system. A feedback controller is designed to control the system, using the VRFT methodology. For this, a reference model \mathbb{M}_P is selected. The VRFT methodology designs a feedback controller \mathbb{K}_P , with the goal of making the closed-loop system $\mathbb{K}_P\text{-}\mathbb{G}_P$ behave similar to the reference model \mathbb{M}_P . To this end, the VRFT methodology utilizes the dataset \mathbb{D}_N . The desired closed-loop behavior is described by the LTI state-space model \mathbb{M}_P

$$\begin{aligned} x_M(t+1) &= A_M x_M(t) + B_M g(t) \\ y_d(t) &= C_M x_M(t) \end{aligned}$$

The VRFT methodology utilized to design the feedback controller \mathbb{K}_P is now explained:

- 1) A virtual reference input $g(t)$ is calculated by setting $y_d(t) = y(t)$ obtained from the dataset \mathbb{D}_N , by the inverting the model \mathbb{M}_P . Let this mapping be defined by $g(t) = \mathbb{M}_P^\dagger y(t)$.
- 2) A feedback controller \mathbb{K}_P described by $A_K(q^{-1})u(t) = B_K(q^{-1})(g(t) - y(t))$ is chosen, where

$$\begin{aligned} A_K(q^{-1}) &= 1 + \sum_{i=1}^{n_{a_K}} a_i^K q^{-i} \\ B_K(q^{-1}) &= \sum_{i=1}^{n_{b_K}} b_i^K q^{-i} \end{aligned}$$

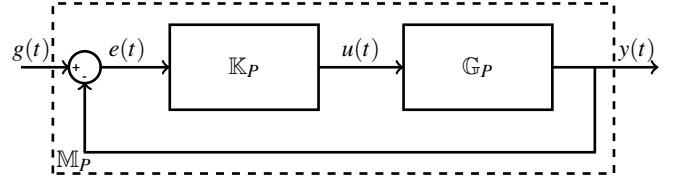
The parameters of the controller a_i^K and b_i^K are calculated by the VRFT methodology, such that the closed loop performance of $\mathbb{K}_P\text{-}\mathbb{G}_P$ matches open loop performance of the reference model \mathbb{M}_P .

- 3) This is done by solving the convex optimization problem

$$\min_{a_i^K, b_i^K} \frac{1}{N} \sum_{t=1}^N \left| A_K(q^{-1})u(t) - B_K(q^{-1})(\mathbb{M}_P^\dagger y(t) - y(t)) \right|^2$$

which minimizes the deviation between the control input calculated by the controller and $u(t)$ that is used to excite the system and obtain $y(t)$.

- 4) The synthesized controller \mathbb{K}_P is placed before the plant, and the loop is closed. A reference step input is given to evaluate the controller performance.



The performance of this setup is improved by providing the reference signal $g(t)$ using an MPC controller in an outer loop. The objective of the MPC controller is to make the output signal $y(t)$ track the reference $r(t)$, while satisfying constraints on the plant output $y(t)$ and input $u(t)$. This is achieved by considering the closed-loop plant model \mathbb{M}_P for the state propagation equation, and an augmented model with $[y(t), u(t)]$ as the output equation. This augmented state-space model is called \mathbb{M}'_P .

$$\begin{aligned} \zeta(t+1) &= A_\zeta \zeta(t) + B_\zeta g(t) \\ \begin{bmatrix} y(t) \\ u(t) \end{bmatrix} &= C_\zeta \zeta(t) + \begin{bmatrix} 0 \\ D_\zeta \end{bmatrix} g(t) \end{aligned}$$

The optimization problem solved by the MPC at each time step t for a horizon of N_P timesteps is shown below. The lower and upper bounds on $y(t)$ and $u(t)$ are $[y_{min}, y_{max}]$ and $[u_{min}, u_{max}]$ respectively.

$$\begin{aligned} \min_{\{g(t+k)\}_{k=1}^{N_P}} \quad & Q_y \sum_{k=1}^{N_P} (y(t+k|t) - r(t+k))^2 + Q_\varepsilon \varepsilon^2 \\ \text{subject to} \quad & \zeta(t+k+1) = A_\zeta \zeta(t+k) + B_\zeta g(t+k) \\ & \begin{bmatrix} y(t+k) \\ u(t+k) \end{bmatrix} = C_\zeta \zeta(t+k) + \begin{bmatrix} 0 \\ D_\zeta \end{bmatrix} g(t+k) \\ & y_{min} - V_y \varepsilon \leq y(t+k) \leq y_{max} + V_y \varepsilon \\ & u_{min} - V_u \varepsilon \leq u(t+k) \leq u_{max} + V_u \varepsilon \\ & \zeta(t) = \zeta(t) \end{aligned} \tag{1}$$

The quantities V_y and V_u in the MPC formulation are used to avoid infeasibility of the optimization problem over successive iterations, since the reference model \mathbb{M}'_P might not accurately capture the dynamics of the unknown plant \mathbb{G}_P . This implies that constraint satisfaction is not guaranteed by the proposed formulation.

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II. DISTURBANCE SENSOR

In order to improve prediction of closed loop performance, a disturbance sensor \mathbb{D} is designed. The disturbance sensor is a dynamical system whose output is the discrepancy between output of the actual closed loop system $\mathbb{K}_P\text{-}\mathbb{G}_P$ and reference closed loop system \mathbb{M}_P . The system consists of a deterministic part and a stochastic part, as seen in Fig. 1.

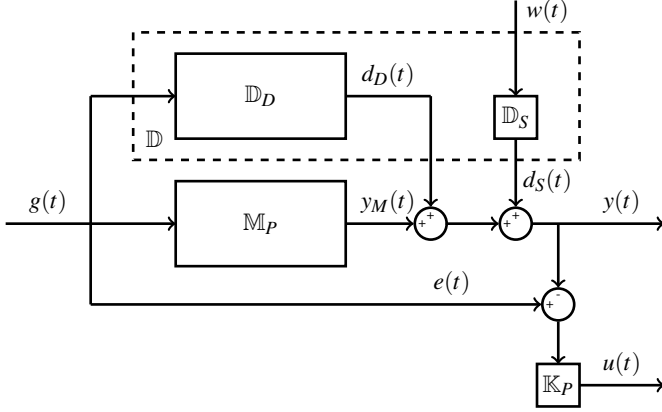


Fig. 1. Reference model appended with disturbance sensor

This can be seen as a 2-input 2-output system, whose transfer function is described as

$$\begin{bmatrix} Y(z) \\ U(z) \end{bmatrix} = \begin{bmatrix} \mathbb{M}_P + \mathbb{D}_D & \mathbb{D}_S \\ \mathbb{K}_P(I - (\mathbb{M}_P + \mathbb{D}_D)) & -\mathbb{K}_P\mathbb{D}_S \end{bmatrix} \begin{bmatrix} G(z) \\ W(z) \end{bmatrix} \quad (2)$$

Note that the dependence of transfer functions on time shift operator z (or q^{-1}) is not denoted for ease of notation. The signal $w(t)$ is interpreted as an external noise signal. Since this model represents the closed loop behavior of the system, new closed loop measurements are required to estimate the parameters of the disturbance sensor. These are obtained by performing experiments with excitation signals $\hat{g}(t)$ on the closed loop model and plant, and measuring the outputs $\hat{y}_M(t)$ and $\hat{y}(t)$ respectively. The output is captured as the data sequence $\hat{D}_N = \{\hat{g}(t), \hat{y}_M(t), \hat{y}(t); t \in 1, \dots, N\}$. The disturbance sensor \mathbb{D} is parameterized as $A_D(q^{-1})y_D(t) = B_D(q^{-1})g(t) + w(t)$, where

$$\begin{aligned} y_D(t) &= y(t) - y_M(t) = d_D(t) + d_S(t) \\ A_D(q^{-1}) &= 1 + \sum_{i=1}^{n_{aD}} a_i^D q^{-i} \\ B_D(q^{-1}) &= \sum_{i=1}^{n_{bD}} b_i^D q^{-i} \end{aligned}$$

Using standard ARX identification, the coefficients a_i^D and b_i^D are estimated by solving the optimization problem

$$\min_{a_i^D, b_i^D} \frac{1}{N} \sum_{t=1}^N |A_D(q^{-1})(\hat{y}(t) - \hat{y}_M(t)) - B_D(q^{-1})(\hat{g}(t))|^2$$

The disturbance sensor is then split into two parts, deterministic and stochastic. The deterministic part \mathbb{D}_D takes in the reference signal $g(t)$ as an input, and the stochastic part \mathbb{D}_S takes in the noise $w(t)$. The I/O behavior of these parts are separately written as

$$d_D(t) = \frac{B_D(q^{-1})}{A_D(q^{-1})}g(t) = \mathbb{D}_D g(t)$$

$$d_S(t) = \frac{1}{A_D(q^{-1})}w(t) = \mathbb{D}_S w(t)$$

Once all the parameters of the disturbance sensor are calculated, the model (2) can be used in a formulation similar to (1) to generate optimal input signal $g(t)$. However, the model has an additional noisy input $w(t)$, which will be transformed to process and measurement noises on the state space model corresponding to (2). Hence, it is desirable to calculate upper and lower bounds w_{min} and w_{max} on the noise signal $w(t)$, and explicitly provide them to the optimization problem in order to obtain as robust formulation.

III. NOISE INPUT BOUNDS CALCULATION

A realization of the discrepancy $d_S(t)$ between desired output $y(t)$ and deterministic output $y_M(t) + d_D(t)$ can be calculated from the data set \hat{D}_N as

$$\hat{d}_S(t) = \hat{y}(t) - \hat{y}_M(t) - \frac{B_D(q^{-1})}{A_D(q^{-1})}\hat{g}(t)$$

The maximum and minimum values of this discrepancy are labeled $\hat{d}_{D,max}$ and $\hat{d}_{D,min}$ respectively. If the ARX estimation results in a stable deterministic disturbance sensor \mathbb{D}_D , the values $\hat{d}_{D,max}$ and $\hat{d}_{D,min}$ are finite. Further, if infinite closed loop data \hat{D}_∞ is collected for ARX estimation, the bounds on discrepancy are equal to the actual bounds $d_{D,max}$ and $d_{D,min}$. The set of sequences $d_S(t)$ satisfying these bounds are indicated as lying in a set D_∞ , defined as

$$D_\infty = \{d(t) : d_{D,min} \leq d(t) \leq d_{D,max} \quad \forall t \in (-\infty, \infty)\}$$

From these bounds, we attempt to calculate the set W_∞ defined as

$$W_\infty = \left\{ w(t) : \forall t \in (-\infty, \infty), w_{min} \leq w(t) \leq w_{max}, \mathbb{D}_S w(t) \in D_\infty \right\}$$

This is the set of all $w(t)$ sequences such that the output signal of \mathbb{D}_S corresponding to any $w(t) \in W_\infty$ lies within the bounds $[d_{D,max}, d_{D,min}]$. It must be noted that the converse is not implied. That is, it does not mean that there cannot exist a noise sequence $w(t)$ not belonging to W_∞ but producing a corresponding output sequence belonging to D_∞ .

$$\forall w(t) \in W_\infty, \mathbb{D}_S w(t) \in D_\infty \not\Rightarrow \nexists w(t) \notin W_\infty, \mathbb{D}_S w(t) \in D_\infty$$

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