

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 $\mathbb{D}_N = \{u(t), y(t); t \in 1, \dots, N\}$ 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

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

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

$$A_K(q^{-1}) = 1 + \sum_{i=1}^{n_{aK}} \quad (2)$$

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