EL2520
Control Theory and Practice

Linear Quadratic Optimal Control
LQG

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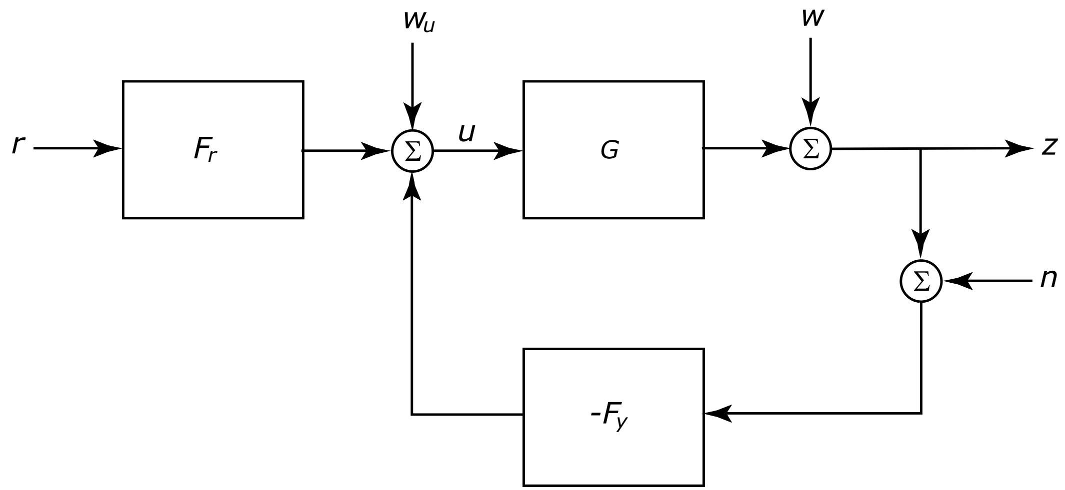
Brief recap Control Design



Aim: shape closed loop transfer-functions, e.g., S, T, G_{wu} to achieve desired system properties

How: introduce weights W_S, W_T, W_u and determine F_y, F_r such that

$$\|W_S S\|_\infty < 1 \quad \|W_T T\|_\infty < 1 \quad \|W_u G_{wu}\|_\infty < 1$$

where we assume $W_S = w_S I$ etc., i.e., scalar weights.

Selecting Weights

Weights W_S, W_T, W_u should

- reflect our requirements on performance and robustness, e.g., W_S large for frequencies where we need disturbance attenuation, W_T large where we want noise attenuation and where model uncertainty (at output) is large.
- take into account trade-offs and limitations, e.g., S+T=I, RHP poles, RHP zeros and time delays, such that $\|\cdot\|_\infty < 1$ is feasible.

Controller Design – H$_\infty$

Determine $F_y(s)$ to achieve $\|W_S S\|_\infty < 1 \quad \|W_T T\|_\infty < 1 \quad \|W_u G_{wu}\|_\infty < 1$

1. Loop-shaping: translate closed-loop bounds into bounds on open-loop and shape loop-gain $L = GF_y$ using controller

2.Synthesis, i.e., solve optimization problem

$$F_{y,opt}(s) = \arg\min_{F_y} \left\| \begin{matrix} W_S S \\ W_T T \\ W_u G_{wu} \end{matrix} \right\|_\infty \qquad (*)$$

Note that the if the ”stacked” objective above is less than 1, then we have achieved the three individual objectives (with some margin)

Raison d'etre for H_∞

- Note that H_∞ in some sense is a worst case approach to control, i.e., we optimize with respect to worst direction and worst frequency
- The main reason is that requirements on robust stability naturally leads to H_∞-bounds since we must guarantee stability even in the worst case
- The introduction of weights still makes it relevant to employ H_∞ also for performance
- Note: we formulate objectives in input-output (frequency) space, but determine optimal controller in state-space

Here and Now: LQG

- Formulate optimal control problem in state-space, using classical quadratic cost functions in time domain and with system driven by stochastic disturbances
- Result:
  - controller with similar structure as in H_∞-optimal control, i.e., observer + state feedback
  - but quadratic cost function does not allow explicit robustness consideration; robustness must be dealt with indirectly

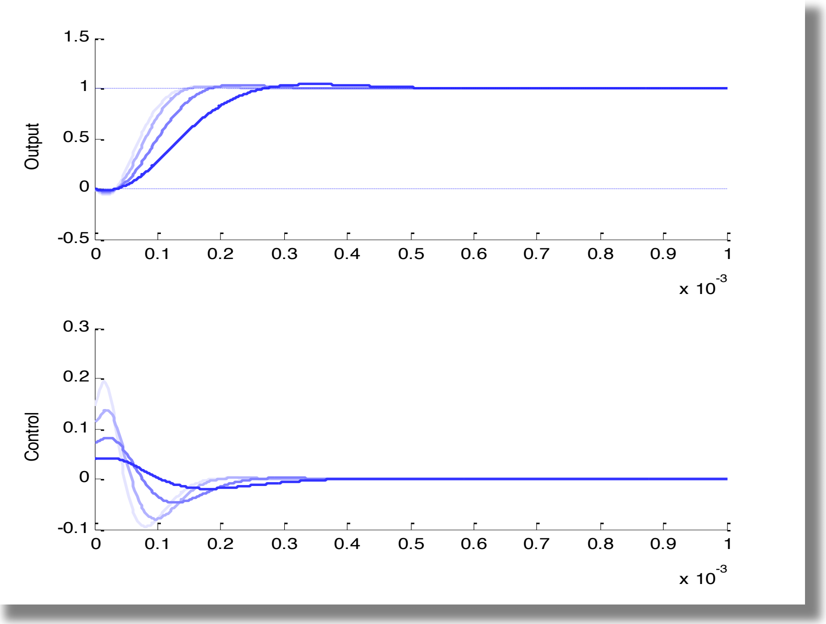
Linear quadratic control

Compute the controller $F_y(s)$ that minimizes

$$J = \lim_{T\to\infty} \frac{1}{T}\int_0^T [z^T Q_1 z + u^T Q_2 u]\, dt$$

for given (positive definite) weight matrices Q_1 and Q_2.

Easy to influence control energy/transient performance trade-off



Linear quadratic control

Challenge: framework developed for stochastic disturbances v_1, v_2

$$
\begin{aligned}
\dot{x} &= Ax + Bu + Nv_1 \\
y &= Cx + v_2 \\
z &= Mx
\end{aligned}
$$

$$J = \mathbf{E}\left\{ \lim_{T\to\infty} \frac{1}{T} \int_0^T [z^T Q_1 z + u^T Q_2 u]\, dt \right\}$$

- need to review stochastic disturbance models
- have to skip some details
  (continuous-time stochastic processes technically tricky)

Learning aims

After this lecture, you should be able to

- model disturbances in terms of their spectra
- use spectral factorization to re-write disturbances as filtered white noise
- compute the LQG-optimal controller (observer/controller gains)
- describe how the LQG weights qualitatively affect the time responses

Material: Lecture notes 8, course book 5.1-5.4 + 9.1-9.3 + 9.A

Outline

- Controllability, Observability
- Modeling disturbances as filtered white noise
- Linear quadratic Gaussian (LQG) control

State-space form

State space description of multivariable linear system

$$\frac{d}{dt}x(t) = Ax(t) + Bu(t)$$
$$y(t) = Cx(t) + Du(t)$$

where $x(t) \in \mathbb{R}^n, \ u(t) \in \mathbb{R}^m, y(t) \in \mathbb{R}^p$

- x(t) is called the *state vector*,
- often written (A,B,C,D)

Transfer matrix given by

$$G(s) = C(sI - A)^{-1}B + D$$

Controllability

The *state* $\tilde{x}$ is *controllable* if, given x(0)=0, there exists u(t) such that x(t)= $\tilde{x}$ for some t< ∞

The *system* is *controllable* if all $\tilde{x}$ are controllable.

The *controllability matrix*

$$S(A,B) = \begin{bmatrix} B & AB & A^2B & \cdots & A^{n-1}B \end{bmatrix} \in \mathbb{R}^{n \times mn}$$

- controllable states $\tilde{x}$ can be written as $\tilde{x} = S(A,B)\alpha$ some α in R^{mn}
- System is controllable if S(A,B) has full rank
  (i.e., for each x there exists α such that x=S(A,B)α)

Observability

The *state* $\tilde{x} \neq 0$ is *unobservable* if $x(0) = \tilde{x}$ and u(t)=0 for t>0 implies that y(t)=0 for t ≥0.
The *system* is *observable* if no states are unobservable

The *observability matrix*

$$O(A,C) = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix} \in \mathbb{R}^{pm \times n}$$

- unobservable states $\tilde{x}$ are solutions to $O(A,C)\tilde{x} = 0$
- system is observable if O(A,C) has full rank
  (i.e., only $\tilde{x} = 0$ solves $O(A,C)\tilde{x} = 0$)

Modifying dynamics via state feedback

Open loop system

$$\frac{d}{dt}x(t) = Ax(t) + Bu(t)$$

can be controlled using state feedback u(t)=-Lx(t), giving

$$\frac{d}{dt}x(t) = (A - BL)x(t)$$

Q: can we choose L so that A-BL gets arbitrary eigenvalues?

A: if and only if the system is controllable.

Observers

The state vector of the system

$$\frac{d}{dt}x(t) = Ax(t) + Bu(t)$$
$$y(t) = Cx(t)$$

can be estimated using an observer

$$\frac{d}{dt}\widehat{x}(t) = A\widehat{x}(t) + Bu(t) + K(y(t) - C\widehat{x}) \Rightarrow$$
$$\frac{d}{dt}\tilde{x}(t) = (A - KC)\tilde{x}(t) \qquad \text{where } \tilde{x}(t) = x(t) - \widehat{x}(t)$$

Q: can we choose K so A-KC gets arbitrary eigenvalues?

A: if and only if system is observable

Stabilizability and detectability

The control objective concerns only the output z, i.e., controllability and observability of all states may not be so important.

Exception: must be able to control and observe unstable modes!

A system (A,B) is *stabilizable* if there exists L so that A-BL is stable

A system (A,C) is *detectable* if there exists K so that A-KC is stable

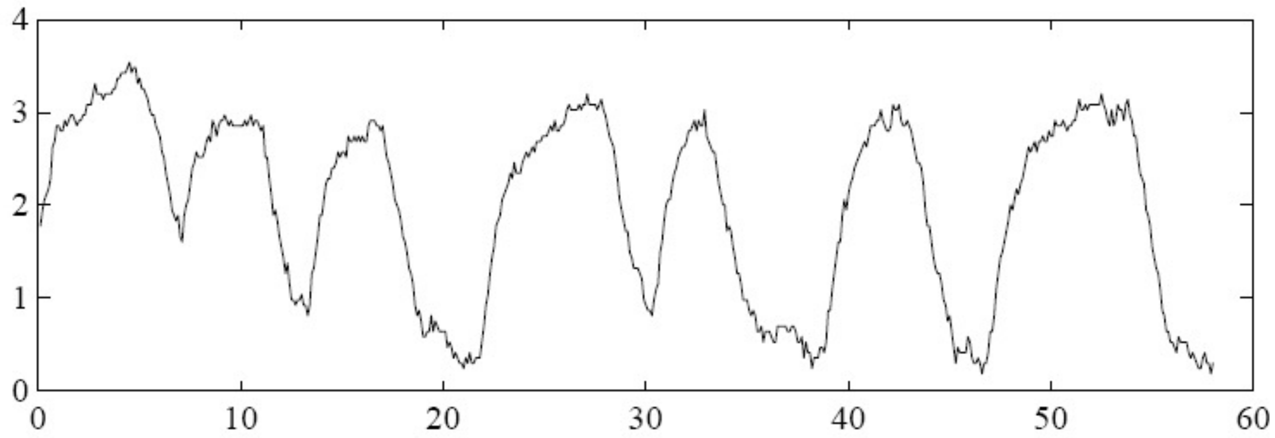
Today’s lecture

- Controllability, Observability
- Modeling disturbances as filtered white noise
- Linear quadratic Gaussian (LQG) control

Disturbances

Disturbances model a wide range of phenomena that are not easily described in more detail, e.g.

- load variations, measurement noise, process variations, …



Important to model

- size, frequency content and correlations between disturbances.

Signal sizes

So far in the course, we have used the 2-norm

$$\|z\|_2^2 = \int_0^\infty |z(t)|^2 \, dt$$

If the integral does not converge, we can use

$$\|z\|_e^2 = \lim_{T\to\infty} \frac{1}{T} \int_{t=0}^{T} |z(t)|^2 \, dt$$

Only measures size of signal, i.e., not frequency etc

A more informative measure

How is z(t) related to z(t-τ)? One measure is

$$r_z(\tau) = \lim_{T \to \infty} \frac{1}{T} \int_0^T z(t) z(t-\tau)\, dt$$

For ergodic stochastic processes, we have

$$r_z(\tau) = \mathbf{E} z(t) z(t-\tau)$$

i.e., the covariance function of the signal

Vector valued signals

For vector-valued z, coupling between z_i and z_j can be described by

$$r_{ij}(\tau) = \lim_{T\to\infty} \frac{1}{T} \int_0^T z_i(t) z_j(t-\tau)\, dt$$

Can be combined into matrix

$$R_z(\tau) = \lim_{T\to\infty} \frac{1}{T} \int_0^T z(t) z^T(t-\tau)\, dt$$

For ergodic stochastic processes, we get

$$R_z(\tau) = \mathbf{E}\, z(t) z^T(t-\tau)$$

i.e., the covariance matrix for z

Signal spectra

Translating the signal measure to the frequency domain

$$\Phi_z(\omega) = \int_{-\infty}^{\infty} R_z(\tau) e^{-i\omega\tau}\, d\tau$$

$\Phi_z(\omega)$ is called the *spectrum* of z

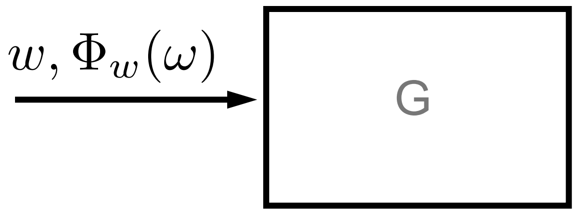
Interpretation

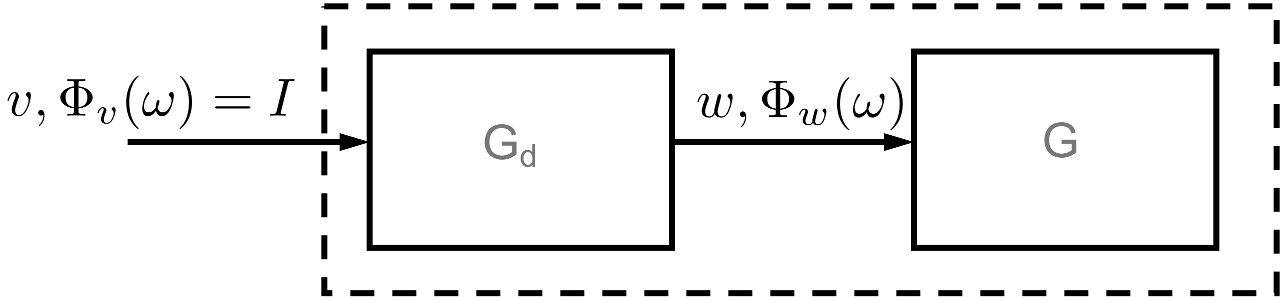
- $[\Phi_z(\omega)]_{ii}$ measures the energy content of z_i at frequency ω
- $[\Phi_z(\omega)]_{ij}$ measures coupling of z_i and z_j at frequency ω
- $[\Phi_z(\omega)]_{ij} = 0$ implies that z_i and z_j are uncorrelated

A signal with Φ_z constant for all ω is called *white noise,*
(in this case, we call Φ_z the *covariance matrix* of z)

Disturbances as filtered white noise

Fact (spectral factorization): any spectrum $\Phi(\omega)$ which is rational in ω^2, can be represented as white noise filtered through a stable minimum phase linear system.





(see course book Theorem 5.1 for a precise statement)

State-space model with disturbances

$$\frac{d}{dt}x(t) = Ax(t) + Bu(t) + Nw_1(t)$$
$$y(t) = Cx(t) + Du(t) + w_2(t)$$

If disturbances w_1 and w_2 are not white, but have spectra that can be obtained via $w_i = G_i v_i$ where v_i is white noise, then we can re-write system as

$$\frac{d}{dt}\overline{x}(t) = \overline{A}\overline{x}(t) + \overline{B}u(t) + \overline{N}v_1(t)$$
$$y(t) = \overline{C}\overline{x}(t) + Du(t) + v_2(t)$$

Note: $\overline{x}$ is x augmented with the states from G_1, G_2;
$\overline{A}, \overline{B}, \ldots$ are A, B,… augmented with state-space descriptions of G_i

Today's lecture

- Recap: State-space represenation, state feedback and observers
- Recap: Modeling disturbances as filtered white noise
- Linear quadratic Gaussian (LQG) control

Linear quadratic Gaussian control

Model: linear system with white noise

$$\frac{d}{dt}x(t) = Ax(t) + Bu(t) + Nv_1(t)$$
$$y(t) = Cx(t) + v_2(t)$$
$$z(t) = Mx(t)$$

where v_1, v_2 are white noise with

$$\mathrm{cov}([v_1,\ v_2]) = \begin{bmatrix} R_1 & R_{12} \\ R_{12}^T & R_2 \end{bmatrix}$$

Objective: minimize effect of v on z, punish control cost

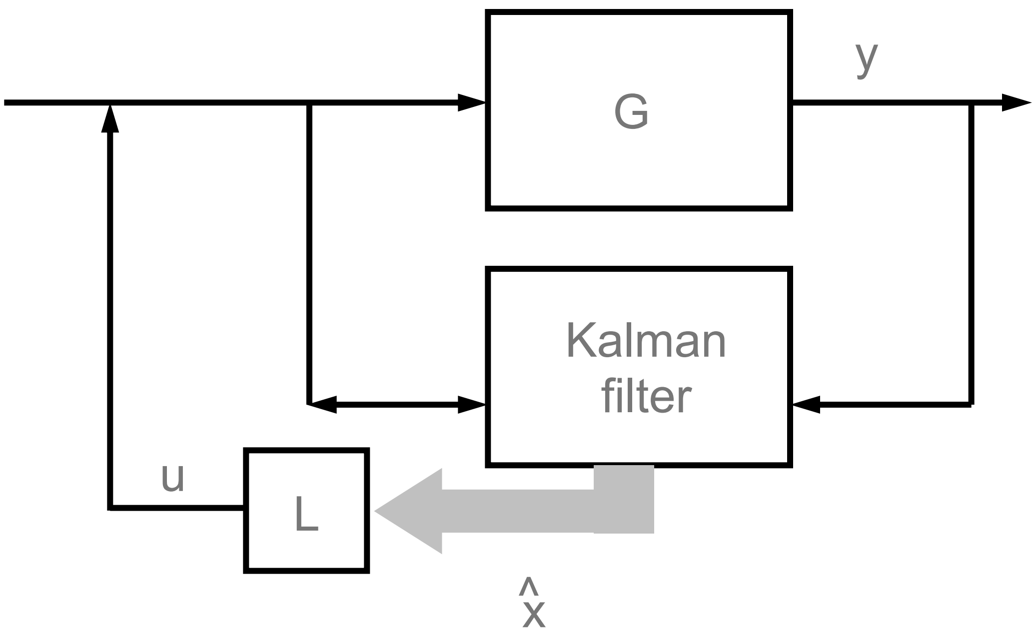
$$J = \mathbf{E}\left\{\lim_{T\to\infty} \frac{1}{T}\int_0^T [z^T Q_1 z + u^T Q_2 u]\, dt\right\}$$

LQG: Linear system, Quadratic cost, Gaussian noise

Solution structure

Optimal solution satisfies *separation principle*, composed of

- Optimal linear state feedback (Linear-quadratic regulator)
- Optimal observer (Kalman filter)



The LQR Problem

Disturbance and noise free system

$$
\begin{aligned}
\dot{x} &= Ax(t) + Bu(t);\;\; x(0) = x_0 \\
z(t) &= Mx(t)
\end{aligned}
$$

LQ problem

$$
\min_{u} \lim_{T\to\infty} \frac{1}{T} \int_0^T z^T Q_1 z + u^T Q_2 u \; dt
$$

Optimal input given by state feedback

$$
u(t) = -Lx(t) = -Q_2^{-1} B^T S x(t)
$$

where S>0 is the solution to the algebraic Riccati equation

$$
A^T S + SA + M^T Q_1 M - SBQ_2^{-1} B^T S = 0
$$

Example: LQR for scalar system

Scalar linear system

$$\dot{x}(t) = ax(t) + u(t), \qquad y(t) = x(t)$$

with cost

$$J = \int_0^\infty [x^2 + \rho u^2] \, dt$$

Riccati equation

$$2as + 1 - s^2/\rho = 0$$

has solutions

$$s = a\rho \pm \sqrt{(\rho a)^2 + \rho}$$

so the optimal feedback law is

$$u = -(s/\rho)x = -(a + \sqrt{a^2 + 1/\rho})x$$

Example: LQR for scalar system

Closed loop system

$$\dot{x}(t) = -(\sqrt{a^2 + 1/\rho})x(t)$$

- If $\rho \to 0$, closed loop bandwidth is approx. $1/\sqrt{\rho}$
- If $\rho \to \infty$
  - and a<0 $\Rightarrow$ $u = 0 \cdot x$
  - and a>0 $\Rightarrow u = -2ax$ which gives $\dot{x} = -ax$, i.e., pole is mirrored about imaginary axis

The Kalman Filter

- System with disturbance/noise

$$\begin{aligned} \dot{x} &= Ax + Bu + Nv_1 \ , \quad E\{v_1 v_1^T\} = R_1 \\ y &= Cx + v_2 \ , \quad E\{v_2 v_2^T\} = R_2 \end{aligned}$$

- Observer

$$\dot{\hat{x}} = A\hat{x} + Bu + K_f(y - C\hat{x})$$

- Determine the K_f that minimizes square of estimation error

$$E\{(x - \hat{x})^T(x - \hat{x})\}$$

- Solution: $K_f = PC^T R_2^{-1}$, where P>0 solves Riccati eq.

$$PA^T + AP - PC^T R_2^{-1} CP + NR_1 N^T = 0$$

- The optimal observer is called the Kalman filter

Example: Scalar system Kalman filter

Scalar linear system

$$\dot{x}(t) = ax(t) + u(t) + v_1(t), \qquad y(t) = x(t) + v_2(t)$$

with covariances $E\{v_1^2\}=R_1$, $E\{v_2^2\}=R_2$, $E\{v_1 v_2\}=0$.

Riccati equation

$$2ap + r_1 - p^2/r_2 = 0$$

gives

$$k = a + \sqrt{a^2 + r_1/r_2}$$

and estimation error dynamics

$$\frac{d}{dt}\tilde{x}(t) = -(\sqrt{a^2 + r_1/r_2})\tilde{x}$$

Interpretation: measurements discarded if too noisy.

The LQG Controller

- The LQG controller that minimizes the objective function

$$J = \mathbf{E}\left\{\lim_{T\to\infty} \frac{1}{T}\int_0^T [z^T Q_1 z + u^T Q_2 u]\, dt\right\}$$

is given by the Separation Principle, i.e., LQR + Kalman filter

$$\begin{aligned} u &= -L\hat{x} \\ \dot{\hat{x}} &= A\hat{x} + Bu + K_f(y - C\hat{x}) \end{aligned}$$

LQG and loop shaping

LQG: simple to trade-off response-time vs. control effort

- but what about sensitivity and robustness?

These aspects can be to some extent be accounted for using the noise models

- Sensitivity function S: transfer matrix $w_u \rightarrow z$
- Complementary sensitvity T: transfer matrix $n \rightarrow z$

Example: S forced to be small at low frequencies by letting (some component of) w_1 affect the output of the system, and let w_1 have large energy at low frequencies,

$$w_1(t) = \frac{1}{p+\delta} v_1(t)$$

(delta small, strictly positive, to ensure stabilizability)

LQG Control: pros and cons

Pros:

- Simple to trade off response time vs. control effort
- Applies to multivariable systems

Cons:

- Often hard to see connection between weight matrices Q_1, Q_2, R_1, R_2 and desired system properties (e.g. sensitivity, robustness, etc)
- In practice, iterative process in which Q_1 and Q_2 are adjusted until closed loop system behaves as desired
- Poor robustness properties in general

Summary

- State-space theory recap:
  - Controllability, observability, stabilizability, detectability
  - State feedback and observers
- Modeling disturbances as white noise
  - Mean, covariance, spectrum
  - Spectral factorization: disturbances as filtered white noise
- Linear-quadratic controller
  - Kalman-filter + state feedback
  - Obtained by solving Riccati equations
  - Focuses on time-responses
  - Loop shaping and robustness less direct