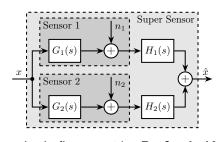
Complementary Filters Shaping Using \mathcal{H}_{∞} Synthesis Control System Working Group meeting

Dehaeze Thomas

2019-08-28

Sensor Fusion Architecture - Noise Filtering



$$\hat{x} = (G_1H_1 + G_2H_2)x + H_1n_1 + H_2n_2$$

Complementary Property

$$H_1(s) + H_2(s) = 1$$

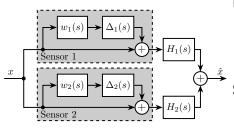
Let's first consider **Perfectly Known Sensor Dynamics**:

$$G_1(s) = G_2(s) = 1 \Longrightarrow \hat{x} = x + H_1 n_1 + H_2 n_2$$

PSD of the Super Sensor's noise

$$\Phi_{\delta x} = |H_1|^2 \, \Phi_{n_1} + |H_2|^2 \, \Phi_{n_2} \Longrightarrow$$
 depends on filters' norm

Sensor Fusion Architecture - Robustness



Dynamic Uncertainty:

$$G'_{i}(s) = G_{i}(s)[1 + w_{i}(s)\Delta_{i}(s)],$$

$$\forall \Delta_{i}, ||\Delta_{i}||_{\infty} < 1$$

Super Sensor Dynamics:

$$\frac{\hat{x}}{x} = 1 + w_1 H_1 \Delta_1 + w_2 H_2 \Delta_2$$

Limit the Super Sensor Dynamic uncertainty

Design $H_1(s)$ and $H_2(s)$ such that:

$$\begin{split} |w_1H_1\Delta_1| + |w_2H_2\Delta_2| &\leq \epsilon \quad \forall \omega, \ \forall \Delta_1, \forall \Delta_2 \\ \Leftrightarrow |w_1H_1| + |w_2H_2| &\leq \epsilon \quad \forall \omega \\ \Longrightarrow \text{ depends on the filters' norm} \end{split}$$

Shaping of Complementary Filters using \mathcal{H}_{∞} synthesis P(s)

Design Objective

$$|H_1(s) + H_2(s) = 1$$

$$|H_1(j\omega)| \le \frac{1}{|W_1(j\omega)|} \quad \forall \omega$$

$$|H_2(j\omega)| \le \frac{1}{|W_2(j\omega)|} \quad \forall \omega$$

 $W_1(s)$ and $W_2(s)$ are proper, stable and minimum phase transfer functions

\mathcal{H}_{∞} Synthesis

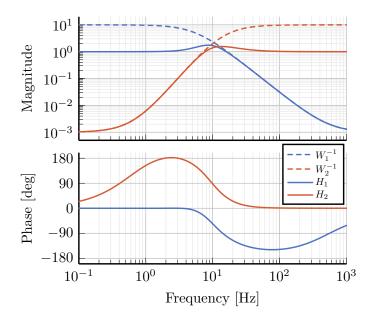
Find $H_2(s)$ such that:

$$\left\| \begin{bmatrix} 1 - H_2(s) \end{bmatrix} W_1(s) \right\|_{\infty} \le 1$$

$$H_1(s) \triangleq 1 - H_2(s)$$

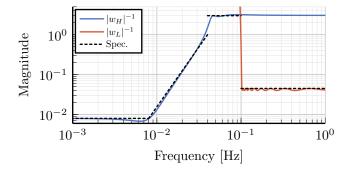
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Validation of the proposed synthesis method



Complementary Filters Specifications - Weights

Custom Designed 7th Order Transfer Function
 Type I Chebyshev Filter of Order 20



The specification are detailed in Hua, W., Low frequency vibration isolation and alignment system for advanced LIGO (2005)

\mathcal{H}_{∞} Synthesis

