

G

$$P = \begin{bmatrix} P_{11} & P_{12} & P_{13} \\ P_{21} & P_{22} & P_{23} \\ P_{31} & P_{32} & P_{33} \end{bmatrix}, M = \begin{bmatrix} M_{11} & M_{12} \\ M_{21} & M_{22} \end{bmatrix}$$

$$M(s) \triangleq \begin{bmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{bmatrix} + \begin{bmatrix} P_{13} \\ P_{23} \end{bmatrix} K(I - P_{33}(s)K)^{-1} \begin{bmatrix} P_{31} & P_{32} \end{bmatrix}$$

$$G = \begin{bmatrix} G_{11} & G_{12} \\ G_{21} & G_{22} \end{bmatrix} = \begin{bmatrix} D(s) & & & & \\ & I \end{bmatrix} \begin{bmatrix} P_{11} & P_{12} & P_{13} \\ P_{21} & P_{22} & P_{23} \\ P_{31} & P_{32} & P_{33} \end{bmatrix} \begin{bmatrix} D(s) & & & \\ & I \end{bmatrix}^{-1}$$

$$= \begin{bmatrix} D(s) & & & \\ & I \end{bmatrix} P \begin{bmatrix} D^{-1}(s) & & & \\ & I \end{bmatrix}$$

小µ定理



$$\boldsymbol{\Delta} = \begin{cases} diag[\phi_{l}I_{n_{1}}, \phi_{2}I_{n_{2}}, \cdots, \phi_{r_{l}}I_{n_{r_{l}}}, \delta_{1}I_{k_{1}}, \delta_{2}I_{k_{2}}, \cdots, \delta_{c_{l}}I_{k_{c1}}, \Delta_{1}, \Delta_{2}, \cdots \Delta_{F}] : \\ \phi_{l} \in R, \delta_{j} \in C, \Delta_{l} \in C^{m_{l} \times m_{l}} \end{cases}$$

$$\mu_{\Delta}(N) = \frac{1}{\min \left\{ \overline{\sigma}(\Delta) : \Delta \in \Delta, \det(I - N\Delta) = 0 \right\}}$$

系统对结构不确定性 Δ 满足 $\Delta(j\omega) \in \Delta \|\Delta\|_{\infty} \le 1$ 稳定,当且仅当

(Doyle, 1982)
$$\sup_{\omega \in R} \mu_{\Delta}(M_{11}(j\omega)) < 1$$

µ的上下界



定义

$$\begin{split} &\Phi = \left\{\Delta \in \Delta: \phi_i \in [-1,1], \left|\delta_j\right| = 1, \Delta_i^* \Delta_l = I_{m_l}\right\} \\ &\Gamma = \left\{ \begin{aligned} &\operatorname{diag}[\tilde{D}_1, \cdots, \tilde{D}_{r_l}, D_1, \cdots, D_{c_1}, d_1 I_{m_l}, \cdots d_{F-1} I_{m_{F-1}}, I_{m_F}] : \\ &\tilde{D}_i \in C^{n_i, x_{n_i}}, \tilde{D}_i = \tilde{D}_i^* > 0, D_j \in C^{k_j, x_{k_j}}, D_j = D_j^* > 0, d_l \in R, d_l > 0 \end{aligned} \right\} \\ &\Omega = \left\{ \operatorname{diag}[G_1, \cdots, G_{r_l}, 0, \cdots, 0] : G_i = G_i^* \in C^{n_i, x_{n_i}} \right\} \end{split}$$

$$\begin{split} \max_{Q \in \Phi} \rho_{\mathcal{R}}(QN) &= \mu_{\Delta}(N) \leq \inf_{D \in \Gamma, G \in \Omega} \min \left\{ \beta : N^*DN + j(GN - N^*G) - \beta^2 D \leq 0 \right\} \\ &\leq \inf_{\sigma} \overline{\sigma}(DND^{-1}) \end{split}$$

当N是一个传递函数矩阵时,则有

$$\sup_{\omega \in R} \mu_{\Delta}(N(j\omega)) \leq \inf_{D(s), D^{-1}(s) \in H_{\infty}, D(j\omega) \in \Gamma} \left\| D(s)N(s)D^{-1}(s) \right\|_{\infty}$$

µ的上下界



$$\boldsymbol{\Delta} = \begin{cases} diag[\phi_{l}I_{n_{l}},\phi_{2}I_{n_{2}},\cdots,\phi_{n_{l}}I_{n_{l}},\delta_{1}I_{k_{l}},\delta_{2}I_{k_{2}},\cdots,\delta_{c_{l}}I_{k_{cl}},\Delta_{1},\Delta_{2},\cdots\Delta_{F}]:\\ \phi_{l} \in R,\delta_{j} \in C,\Delta_{l} \in C^{m_{l}\times m_{l}} \end{cases}$$

$$\{\delta I: \ \delta \in C\} \subseteq \Delta \subseteq \{\Delta: \ \Delta \in C^{pxm}\}$$
$$\rho(N) \le \mu_{\Delta}(N) \le \overline{\sigma}(N)$$

$$\min \left\{ \overline{\sigma}(\Delta) : \Delta \in \Delta, \det(I - N\Delta) = 0 \right\}$$

$$= \min \left\{ \alpha : \Delta \in \Delta, \det(I - \alpha N\Delta) = 0, \overline{\sigma}(\Delta) \le 1 \right\}$$

$$= \left\{ \max_{\overline{\sigma}(\Delta) \le 1} \rho_R(N\Delta) \right\}^{-1} = \max_{Q \in \Phi} \rho_R(NQ) \right\}^{-1}$$

µ的上下界



$$\mathbf{\Delta} = \begin{cases} diag[\phi_{l}I_{n_{l}}, \phi_{2}I_{n_{2}}, \cdots, \phi_{r_{l}}I_{n_{r_{l}}}, \delta_{1}I_{k_{l}}, \delta_{2}I_{k_{2}}, \cdots, \delta_{c_{l}}I_{k_{cl}}, \Delta_{1}, \Delta_{2}, \cdots \Delta_{F}] : \\ \phi_{i} \in R, \delta_{j} \in C, \Delta_{l} \in C^{m_{l}, m_{l}} \end{cases}$$

$$\begin{aligned} &\min\left\{\overline{\sigma}(\Delta):\Delta\in\Delta,\det(I-N\Delta)=0\right\}\\ &=\min\left\{\overline{\sigma}(\Delta):\Delta\in\Delta,\det(I-ND^{-1}\Delta D)=0\right\}\\ &=\min\left\{\overline{\sigma}(\Delta):\Delta\in\Delta,\det(I-DND^{-1}\Delta)=0\right\}\\ &\geq\left\{\overline{\sigma}(DND^{-1})\right\}^{-1}\\ &\mu_{\Delta}(N)\leq\inf_{D\in\Gamma}\overline{\sigma}(DND^{-1}) \end{aligned}$$

µ的上下界:举例



$$M = \begin{bmatrix} 0 & 0 \\ 1000 & 0 \end{bmatrix}, \overline{\sigma}(M) = 1000, \rho(M) = 0$$

如果 Δ 可以为任意 $\Delta \in C^{2x2}$ 矩阵,则由小增益定理有 $\mu_{\mathbf{A}}(M) = \overline{\sigma}(M) = 1000$

取
$$\Delta = \begin{bmatrix} 0 & \delta \\ 0 & 0 \end{bmatrix}$$
, 那么 $\det (I - M\Delta) = \det \begin{bmatrix} 1 & 0 \\ 0 & 1 - 1000\delta \end{bmatrix} = 1 - 1000\delta$ 要求扰动 $|\delta| < 1/1000 = 1/\overline{\sigma}(M)$

如果**Δ**为对角矩阵,取 $\Delta = \begin{bmatrix} \delta_1 & 0 \\ 0 & \delta_2 \end{bmatrix}$, $D = \begin{bmatrix} 1 \\ d \end{bmatrix}$

$$\mu_{\mathbf{A}}(M) \leq \inf_{D \in \Gamma} \overline{\sigma}(DMD^{-1}) = \inf_{d > 0} \overline{\sigma} \begin{bmatrix} 0 & 0 \\ 1000d & 0 \end{bmatrix} = \inf_{d > 0} 1000d = \mathbf{0} = \mathbf{\rho}(M)$$

$\mu n k_m$ 的故事



- □ 70年代末至90年代中期鲁棒控制发展的黄金时代, Micheal G. Safonov 和John C. Doyle都是这个时代的代表 人物。
- □ Safonov和他的导师Michael Athans是一群最早研究多变量系统稳定裕度并在1980引入了对角扰动稳定裕度k_m
- □ John C. Doyle于1977从MIT的电气工程拿到学士和硕士,于1984年从加州大学伯克利拿到数学博士,师从数学家Donald Erik Sarason。是80年代各个控制会议最受关注的学者,经常在国际学术大会上和Michael Athans, George Zames, Isaac Horwitz等发生争论。有他参与的会场基本上拥挤不堪,数百人是常事。他是个运动狂热者,保持有数项世界纪录。他在MIT做学生时代发表的关于LQG稳定裕度文章(1978年)被广泛地引用。

$\mu n k_m$ 的故事



- Doyle在1982年文章中正式引入了一个多变量稳定裕度的 测量, μ 。它是矩阵奇异值的一个推广,叫做结构奇异值(structured singular value)。而这个 μ 和 k_m 是相关的。实际上, μ 是 k_m 的倒数: $\mu = \frac{1}{k_m}$ 。
- □ 现在µ是鲁棒控制领域众所周知的,而k_m已经被大众所遗忘。

Guaranteed Margins for LQG Regulator

JOHN C. DOYLE

INTRODUCTION

Considerable attention has been given lately to the issue of robustness of linear-quastratic (LQ) regulators. The recent work by Safonov and Athans II] has extended to the multivariable case the now well-know guarantee of 60° phase and 6 dB gain margin for such controllers However, for even the single-input, single-output case there has re-

积分二次约束(IQC)



不确定性Δ满足积分不等式

(Megretski and Rantzer, 1997)

系统对所有这样Δ稳定。

v-间隙测度



两个系统 $P_1(s)$ 和 $P_2(s)$ 之间的v-间隙测度 (Vinnicombe,1993) $P_1(j\omega) - P_2(j\omega)$

$$\delta_{v}(P_{1}, P_{2}) = \sup_{\omega \in \mathbb{R}} \frac{|P_{1}(j\omega) - P_{2}(j\omega)|}{\sqrt{1 + |P_{1}(j\omega)|^{2}} \sqrt{1 + |P_{2}(j\omega)|^{2}}}$$

(P(s), K(s)) 系统是稳定的。稳定裕度定义为

$$b_{P,K} = \min_{\omega \in R} \delta_v \left(K^{-1} (j\omega), P(j\omega) \right) = \left(\left\| \begin{bmatrix} I \\ K \end{bmatrix} (I + PK)^{-1} \begin{bmatrix} I & P \end{bmatrix} \right\|_{\infty} \right)$$

 $ilde{P}(s)$ 和 $ilde{K}(s)$ 满足 $\delta_{\!_{\!v}}(ilde{P},P) \leq r_{\!_{\!P}} \quad \delta_{\!_{\!v}}(ilde{K},K) \leq r_{\!_{\!K}}$ 则此系统也稳定,当且仅当

$$\sin^{-1} b_{P,K} > \sin^{-1} r_P + \sin^{-1} r_K$$

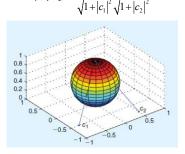
并且有

$$\sin^{-1} b_{\tilde{P},\tilde{K}} \ge \sin^{-1} b_{P,K} - \sin^{-1} r_P - \sin^{-1} r_K$$

v-间隙测度



$\delta_{v}(c_{1}, c_{2}) = \frac{|c_{1} - c_{2}|}{\sqrt{1 + |c_{1}|^{2}} \sqrt{1 + |c_{2}|^{2}}}$



鲁棒性能定理



$$M(s) = \begin{bmatrix} M_{11}(s) & M_{12}(s) \\ M_{21}(s) & M_{22}(s) \end{bmatrix}$$



鲁棒性能: $\forall \Delta \in \Delta$, $\|\Delta\|_{\infty} \leq 1$ 都稳定并且

$$||F_u(M(s),\Delta)||_{\infty} < 1$$

定义

$$\boldsymbol{\Lambda}_{P} \coloneqq \left\{ \boldsymbol{\Delta}_{P} = \begin{bmatrix} \boldsymbol{\Delta} & \\ & \boldsymbol{\Delta}_{f} \end{bmatrix} \colon \, \boldsymbol{\Delta} \in \boldsymbol{\Delta}, \boldsymbol{\Delta}_{f} \in C^{q_{2} \times p_{2}} \right\}$$

鲁棒性能综合



$$M(s) = \begin{bmatrix} M_{11}(s) & M_{12}(s) \\ M_{21}(s) & M_{22}(s) \end{bmatrix}$$



 $\sup_{\omega \in R} \mu_{\Delta_P}(M(j\omega)) < 1$ 鲁棒性能: 一个上界

 $\sup_{\omega \in \mathbb{R}} \mu_{\Delta}(M(j\omega)) \le \inf_{D_f(s) \setminus D_f^{-1}(s) \in H_{\omega}, D_f(j\omega) \in \Gamma_{\varepsilon}} \left\| D_f(s) M(s) D_f^{-1}(s) \right\|_{\infty}$

其中

$$\Gamma_f := \left\{ D_f = \begin{bmatrix} D & \\ & d_f I \end{bmatrix} \colon \ D \in \Gamma, d_f > 0 \right\}$$

H_∞控制与 μ-综合

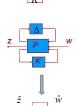


□ 大多数鲁棒控制问题可以转成找 到一个控制器使得



- □ H∞控制可由两个Riccati 方程解
- 更一般地,一个mu-综合问题需 要在Ha控制与mu-稳定性分析 (找 D)之间迭代 求解

$$G = \begin{bmatrix} D & \\ & I \end{bmatrix} P \begin{bmatrix} D^{-1} & \\ & I \end{bmatrix}$$



H_控制一般形式





$$G(s) = \begin{bmatrix} G_{11}(s) & G_{12}(s) \\ G_{21}(s) & G_{22}(s) \end{bmatrix} = \begin{bmatrix} A & B_1 & B_2 \\ C_1 & D_{11} & D_{12} \\ C_2 & D_{21} & D_{22} \end{bmatrix}$$

Find K(s) such that $\|T_{zw}\|_{\infty} < \gamma$ Assumptions:

(A1) (A,B_2) stabilizable and (C_2,A) detectable;

(A2)
$$D_{12} = \begin{bmatrix} 0 \\ I \end{bmatrix}$$
 and $D_{21} = \begin{bmatrix} 0 & I \end{bmatrix}$,

(A3) $\begin{bmatrix} A-j\omega I & B_2 \\ C_1 & D_{12} \end{bmatrix}$ full column rank for all ω (G₁₂ zeros)

(A4)
$$\begin{bmatrix} A - j\omega I & B_1 \\ C_2 & D_{21} \end{bmatrix}$$
 full row rank for all ω (G₂₁ zeros).

H_控制器集





 $X_{\infty}A + A * X_{\infty} + X_{\infty} (B_1B_1*/\gamma^2 - B_2B_2*)X_{\infty} + C_1*C_1 = 0$ $AY_{\infty} + Y_{\infty}A^* + Y_{\infty}(C_1^*C_1/\gamma^2 - C_2^*C_2)Y_{\infty} + B_1B_1^* = 0$

 $K = \mathcal{F}_{\ell}(M_{\infty}, Q), \quad Q \in \mathcal{RH}_{\infty}, \quad ||Q||_{\infty} < \gamma$

$$M_{\infty} = \begin{bmatrix} M_{11}(s) & M_{12}(s) \\ M_{21}(s) & M_{22}(s) \end{bmatrix} = \begin{bmatrix} \hat{A} & \hat{B}_1 & \hat{B}_2 \\ \hline \hat{C}_1 & \hat{D}_{11} & \bar{D}_{12} \\ \hat{C}_2 & \hat{D}_{21} & \hat{D}_{22} \end{bmatrix}$$

 $\hat{A} - \hat{B}_2 \hat{D}_{12}^{-1} \hat{C}_1$ and $\hat{A} - \hat{B}_1 \hat{D}_{21}^{-1} \hat{C}_2$ are both stable, i.e., M_{12}^{-1} and M_{21}^{-1} are both stable..

H。控制器结构



The central controller Q=0 is given by

$$\dot{\hat{x}} = (A + B_1 B_1^* X_{\infty} / \gamma^2) \hat{x} + B_2 u + Z_{\infty} L_{\infty} (C_2 \hat{x} - y)$$

$$u = F_{\infty} \hat{x}$$

$$F_{\infty} := -B_2 * X_{\infty}$$
, $L_{\infty} := -Y_{\infty} C_2 *$, $Z_{\infty} = (I - Y_{\infty} X_{\infty} / \gamma^2)^{-1}$

It is an observer with a worst disturbance

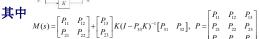
$$w = \gamma^{-2} B_1^* X_{\infty} \hat{x}$$

鲁棒控制设计



控制器K使对 $\Delta \in \Delta$ 都鲁棒稳定并且 $\|T_{zw}(s)\|_{\infty} < 1$





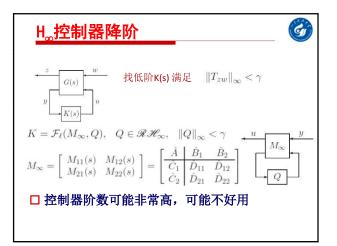
 $\min_{k}\sup_{\omega\in R}\mu_{\Delta}(M(j\omega))\leq \min_{k}\inf_{D_{f}(s),D_{f}^{-1}(s)\in H_{\alpha},D_{f}(j\omega)\in\Gamma_{f}}\left\|D_{f}(s)M(s)D_{f}^{-1}(s)\right\|_{\infty}<1$ D-K迭代方法求解D.和K

G

其它扩展



- □ 无限维系统(Curtain and Zwart), 非线性时变系统 (Van der Schaft, 1999), 随机系统, 离散和采样系统 (Chen and Francis, 1995), 多维系统, 经济系统等等
- □ 自适应鲁棒控制,概率鲁棒控制,分散鲁棒控制,网络 化鲁棒控制等。
- □ 工具: 线性矩阵不等式 (LMI) (Scherer, Gahinet, and Chilali, 1997; 刘康志,姚郁, 2012)。
- 鲁棒区域极点配置 (Chilali and Gahinet, 1996), 鲁棒增益规划控制 (Apkarian and Gahinet, 1995), 鲁棒 H.控制 (Dullerud and Paganini, 2010), 不确定时延系统,分散鲁棒控制,鲁棒滤波问题,模型验证等等



H。控制器参数化方法降阶



- 回 假设 K_r 是一个降价控制器满足 H_{∞} 性能. 那么 $K_r = F_l(M_{\infty}, Q)$ for some $Q \in RH_{\infty}$, $||Q||_{\infty} < \gamma$ i.e., $K_r = M_{11} + M_{12}Q(I M_{22}Q)^{-1}M_{21}$
- □ Note that $K_0 = M_{11}$. 定义 $\Delta := M_{12}^{-1} (K_r K_0) M_{21}^{-1}$
- □ 那么解出 Q 得到 $Q=(I+\Delta M_{22})^{-I}\Delta$ 如果 $\|\Delta\|_{\infty} < \gamma/(1+\gamma\|M_{22}\|_{\infty})$,则 $\|Q\|_{\infty} < \gamma$.

Theorem: 命 K_r 为一个降价控制器并满足 $||M_{12}^{-1}(K_r - K_\theta) \ M_{21}^{-1}||_{\infty} < \gamma/(1+\gamma \ ||M_{22}||_{\infty})$ 则 K_r 满足 H_{∞} 性能。

$$A = \begin{bmatrix} -0.161 & -6.004 & -0.58215 & -9.9835 & -0.40727 & -3.982 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \end{bmatrix} B_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$B_1 = \begin{bmatrix} \sqrt{q_2}B_2 & 0 \end{bmatrix},$$

