



HAL
open science

Finite memory state observer design for polytopic systems. Application to sensor fault diagnosis

Souad Bezzaoucha, Benoît Marx, Didier Maquin, José Ragot

► To cite this version:

Souad Bezzaoucha, Benoît Marx, Didier Maquin, José Ragot. Finite memory state observer design for polytopic systems. Application to sensor fault diagnosis. IEEE Multi-Conference on Systems and Control, MSC 2014, Oct 2014, Antibes, France. 10.1109/CCA.2014.6981335 . hal-01023618

HAL Id: hal-01023618

<https://hal.science/hal-01023618v1>

Submitted on 25 Nov 2021

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Finite Memory State Observer Design for Polytopic Systems. Application to Actuator Fault Diagnosis

Souad Bezzaoucha¹, Benoît Marx^{2,3}, Didier Maquin^{2,3} and José Ragot^{2,3*}
‡

Abstract

This paper addresses the Finite Memory Observer (FMO) design applied to polytopic models. After a brief introduction on FMO for linear systems, the nonlinear models represented in a Takagi-Sugeno (T-S) or Polytopic form are then considered. The considered observer design will be applied to investigate the fault diagnosis for nonlinear discrete-time systems subject to unknown input where joint system states and unknown inputs estimation is proposed.

1. Introduction

In order to detect and isolate a sensor fault through the estimation of system outputs using measurable signals and the model of the system, fault detection and isolation (FDI) techniques based on the time-evolution of the residual signals obtained by the comparison between the measured outputs and the estimated outputs [1], [2] are commonly considered. The procedure is performed by defining and generating some residual signal in order to detect the occurring fault(s). The residual signals often consist in output estimation error, provided by classical or unknown input observers. Then the residual analysis and / or structuration may lead to fault isolation. A way to do so is to establish the theoretical influence of each fault on each residual, namely the signature table. Then, a decision logic is used to generate fault indicators based on these residuals. System states or outputs estimation is the basis for the FDI methods. Among estimation techniques, those using Kalman filters or a Luenberger observer are widely

used. These estimators are said to be infinite memory and hence the state estimation error converges to zero in infinite time. In contrast, the Finite Memory Observer (FMO) has the advantage to ensure the convergence of the state estimation in a finite time, at least in the absence of disturbances.

Despite the interest mentioned above, few studies have been published on the FMO compared to those on infinite memory observers. The pioneering works are due to Jazwinski [3], [4] and [5] where a state estimation formulation from a discrete or continuous integral form of the inputs-outputs has been proposed. This form was also considered by Medvedev [6], [7] and Byrski [8] [9]. This filtering technique applied for the continuous case [10], [11] as well as for the discrete one [12], [13], offers a generic aspect in the sense that it is applied for state estimation, parameter estimation and control with sliding horizon. Note that the nonlinear case has been less discussed, however one can refer to the following works [14], [15], [16].

Several works based on sliding horizon for an exact state reconstruction in a finite time (without measurement noise nor model uncertainties) may be found in the literature with different terminologies like exact observers, FMO, integral observers and ideal observers. Most of these studies are academic, nevertheless some of them are applied to electric power transmission networks [17], diesel engines diagnosis [18], fuel cell estimation [19], state converters estimation [20] or general applications in the diagnosis framework [21], [22].

Given the advantage of the FMO, it seems interesting to extend its scope to nonlinear systems. As it was mentioned previously, few works deal with the nonlinear case. This is why in the present paper a particular attention is given to nonlinear systems represented in a polytopic or Takagi-Sugeno (T-S) form. The polytopic model may have different names, such as fuzzy model (Takagi-Sugeno model), multi-model, local model networks, etc. It allows the representation of nonlinear behaviors by the interpolation of a set of linear submodels. Each submodel contributes to the global behavior of

*¹ University of Bordeaux, IMS lab-CNRS, Automatic control group, 351 cours de la liberation, 33405 Talence, France.
e-mail:souad.bezzaoucha@ims-bordeaux.fr

^{†2} Université de Lorraine, CRAN, UMR 7039, 2 avenue de la Forêt de Haye, Vandoeuvre-lès-Nancy Cedex, 54516, France

^{‡3} CNRS, CRAN, UMR 7039, France.
e-mails:benoit.marx, didier.maquin,
jose.ragot @univ-lorraine.fr

The unknown input dynamic is given by:

$$p_{k+1} = p_k + \delta_k \quad (6)$$

where δ_k is the unknown input variation at the instant k .

An augmented state $x_k^a = \begin{pmatrix} x_k \\ p_k \end{pmatrix}$ is defined with the concatenation of the system state and the unknown input:

$$\begin{cases} x_{k+1}^a &= A^a x_k^a + B^a u_k + P^a \delta_k \\ y_k &= C^a x_k^a \end{cases} \quad (7)$$

with:

$$\begin{cases} x_k^a &= \begin{bmatrix} x_k \\ p_k \end{bmatrix} & A^a &= \begin{bmatrix} A & P \\ 0 & I \end{bmatrix} \\ B^a &= \begin{bmatrix} B \\ 0 \end{bmatrix} & P^a &= \begin{bmatrix} 0 \\ I \end{bmatrix} & C^a &= [C \quad 0] \end{cases} \quad (8)$$

Equation (3) may be extended in the form:

$$\tilde{y}_k = M_x^a x_k^a + M_u^a \tilde{u}_k + M_\delta^a \tilde{\delta}_k \quad (9)$$

with:

$$\begin{cases} \tilde{y}_k = \begin{bmatrix} y_k \\ y_{k+1} \\ \dots \\ y_{k+r} \end{bmatrix} & \tilde{u}_k = \begin{bmatrix} u_k \\ u_{k+1} \\ \dots \\ u_{k+r-1} \end{bmatrix} \\ \tilde{\delta}_k = \begin{bmatrix} \delta_k \\ \delta_{k+1} \\ \dots \\ \delta_{k+r-1} \end{bmatrix} & M_x^a = \begin{bmatrix} C^a \\ C^a A^a \\ \vdots \\ C^a (A^a)^r \end{bmatrix} \end{cases}$$

$$\begin{cases} M_u^a = \begin{bmatrix} 0 & 0 & \dots & \dots & 0 \\ C^a B^a & 0 & \ddots & \ddots & 0 \\ C^a A^a B^a & C^a B^a & \ddots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ C^a A^{a^{r-1}} B^a & C^a A^{a^{r-2}} B^a & \dots & \dots & C^a B^a \end{bmatrix} \\ M_\delta^a = \begin{bmatrix} 0 & 0 & \dots & \dots & 0 \\ C^a P^a & 0 & \ddots & \ddots & 0 \\ C^a A^a P^a & C^a P^a & \ddots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ C^a A^{a^{r-1}} P^a & C^a A^{a^{r-2}} P^a & \dots & \dots & C^a P^a \end{bmatrix} \end{cases}$$

By analogy with the previous subsection results, the augmented state estimate \hat{x}_k^a is given by a similar expression than the one given in (4). Then from \hat{x}_k^a we directly deduce the estimation of \hat{x}_k of the state and \hat{p}_k of the unknown input. In the next section an extension of the above finite memory observer is given for nonlinear T-S systems.

3. Finite memory observers for T-S systems

The T-S representation of a nonlinear system consists in a time-varying interpolation of a set of linear submodels. Each submodel contributes to the global behavior of the nonlinear system through a weighting function $\mu_i(\xi_k)$ [23].

Let us consider the following T-S model [24]:

$$x_{k+1} = A_k x_k + B_k u_k \quad (10)$$

with:

$$A_k = \sum_{i=1}^r \mu_i(\xi_k) A_i, \quad B_k = \sum_{i=1}^r \mu_i(\xi_k) B_i \quad (11)$$

where the weighting functions $\mu_i(\xi_k)$ depend on the so-called premise variable ξ_k which may be a state, input, or output combination. These weighting functions satisfy the following convex sum property:

$$0 \leq \mu_i(\xi_k) \leq 1, \quad \sum_{i=1}^r \mu_i(\xi_k) = 1 \quad (12)$$

s.t. $x_k \in \mathcal{R}^{n_x}$ and $u_k \in \mathcal{R}^{n_u}$.

Roughly speaking, the FMO design for T-S models is the same as for the conventional linear case. However, some difficulties occur when the premise variables are not known.

3.1. Known premise variables

In the present subsection, the case of known premise variables is considered. Based on the same structure as for the linear case, for the time horizon $[k : k+r]$, the output vector is given by:

$$\tilde{y}_k = M_x(\xi_k) x_k + M_u(\xi_k) \tilde{u}_k \quad (13)$$

with the following definitions:

$$\tilde{y}_k^T = [y_k^T \quad \dots \quad y_{k+r}^T], \quad \tilde{u}_k^T = [u_k^T \quad \dots \quad u_{k+r-1}^T]$$

$$M_x(\xi_k) = \begin{bmatrix} C \\ CA_k \\ CA_{k+1}A_k \\ \dots \\ CA_{k+r-1} \dots A_k \end{bmatrix}, \quad M_u(\xi_k) = \begin{bmatrix} (M_u^1(\xi_k))^T \\ (M_u^2(\xi_k))^T \\ \vdots \\ (M_u^r(\xi_k))^T \end{bmatrix}^T$$

$$\begin{aligned}
(M_u^1(\xi_k))^T &= [0 \quad (CB_k)^T \quad (CA_{k+1}B_k)^T \\
&\quad \dots \quad (CA_{k+r-1} \dots A_{k+1}B_k)^T] \\
(M_u^2(\xi_k))^T &= [0 \quad 0 \quad (CB_{k+1})^T \\
&\quad \dots \quad (CA_{k+r-1} \dots A_{k+2}B_{k+1})^T] \\
(M_u^r(\xi_k))^T &= [0 \quad 0 \quad \dots \quad (CB_{k+r-1})^T]
\end{aligned} \tag{14}$$

Note that the matrices A_k and B_k (11) are time dependent (depend on the premise variables ξ_k) which implies that the matrices $M_x(\xi_k)$ and $M_u(\xi_k)$ are also time dependent.

At time k , let us consider the following criterion:

$$\Phi(x_k) = \| \tilde{y}_k - M_x(\xi_k)x_k - M_u(\xi_k)\tilde{u}_k \|_W^2 \tag{15}$$

where W is a positive definite weighting matrix of appropriate dimension chosen accordingly to the state components for which some specific importance is given.

Supposing that M_x is full column rank, the state estimator may be given in the following form:

$$\begin{cases} \hat{x}_k = (M_x^T(\xi_k) W M_x(\xi_k))^{-1} M_x^T(\xi_k) W (\tilde{y}_k - M_u(\xi_k)\tilde{u}_k) \\ \hat{x}_{k+r} = A_{k+r-1} \dots A_k \hat{x}_k + T \tilde{u}_k \\ T = [A_{k+r-1} \dots A_{k+1}B_k \quad A_{k+r-1} \dots B_{k+1} \dots \quad B_{k+r-1}] \end{cases} \tag{16}$$

The state estimation at time $k+r$ is then deduced using the data collected on the interval $[k : k+r]$. Then, the horizon is moved by one step forward $[k+1 : k+r+1]$ which allows to estimate the state at the instant $k+r+1$.

3.2. State filtering

The model (1) does not take into account the noise that frequently corrupts the outputs. Without a precise modeling of that noise, it is however possible to reduce its influence on the estimates by introducing, in the optimization criterion, a regularization term:

$$\begin{aligned}
\Phi(x_k^r) &= \| \tilde{y}_k - M_x(\xi_k)x_k^r - M_u(\xi_k)\tilde{u}_k \|_W^2 \\
&\quad + \| x_k^r - x_{k-1} \|_F^2
\end{aligned}$$

where F is a positive definite weighting matrix of appropriate dimension which plays the same role as W (chosen accordingly to accentuate the filtering on a considered state component).

The derivative of the above criterion with regard to the state is given by:

$$\begin{aligned}
\frac{\partial \Phi}{\partial x_k^r} &= -2M_x^T(\xi_k)W(\tilde{y}_k - M_x(\xi_k)x_k^r - M_u(\xi_k)\tilde{u}_k) \\
&\quad + 2F(x_k^r - x_{k-1})
\end{aligned} \tag{17}$$

The solution is given for:

$$\begin{aligned}
\hat{x}_k^r &= (M_x^T(\xi_k)W M_x(\xi_k) + F)^{-1} \\
&\quad (M_x^T(\xi_k)W(\tilde{y}_k - M_u\tilde{u}) + F\hat{x}_{k-1})
\end{aligned} \tag{18}$$

Remark 2 By developing the inverse of the matrix $M_x^T(\xi_k)W M_x(\xi_k) + F$, the solution (18) may be expressed in terms of the non regularized solution given in (16).

$$\begin{aligned}
\hat{x}_k^r &= ((M_x^T(\xi_k)W M_x(\xi_k))^{-1}F + I)^{-1} \\
&\quad (\hat{x}_k + (M_x^T(\xi_k)W M_x(\xi_k))^{-1}F\hat{x}_{k-1})
\end{aligned} \tag{19}$$

where \hat{x}_k correspond to the state estimation obtained without filtering.

Unsurprisingly, from (19), we notice that if $F \rightarrow 0$, then $\hat{x}_k^r \rightarrow \hat{x}_k$ and if $F \rightarrow \infty$ then $\hat{x}_k^r \rightarrow \hat{x}_{k-1}$.

3.3. Unknown premise variables

Let us now consider the case where the the weighting functions of the matrices A_k and B_k depend on the (unknown) state of the system. Instead of the analytical solution (18), an iterative solution is proposed.

For the time horizon $[k : k+r]$, let us note \hat{x}_k^0 the initial state estimation, which may be set equal to the previous horizon state estimate \hat{x}_{k-1} . The state estimate is then given by:

$$\begin{cases} \hat{x}_k^{(1)} &= (M_x^T(\hat{x}_k^{(0)})W M_x(\hat{x}_k^{(0)}))^{-1} M_x^T(\hat{x}_k^{(0)}) \\ &\quad W (\tilde{y}_k - M_u(\hat{x}_k^{(0)})\tilde{u}_k) \\ M_x(\hat{x}_k^{(0)}) &= M_x(\xi_k) |_{\xi_k = \hat{x}_k^{(0)}} \\ M_u(\hat{x}_k^{(0)}) &= M_u(\xi_k) |_{\xi_k = \hat{x}_k^{(0)}} \end{cases} \tag{20}$$

More generally, at iteration $q+1$ we get:

$$\begin{cases} \hat{x}_k^{(q+1)} &= (M_x^T(\hat{x}_k^{(q)})W M_x(\hat{x}_k^{(q)}))^{-1} M_x^T(\hat{x}_k^{(q)}) \\ &\quad W (\tilde{y}_k - M_u(\hat{x}_k^{(q)})\tilde{u}_k) \\ \hat{x}_{k+r}^{(q+1)} &= A_{k+r-1} \dots A_k \hat{x}_k^{(q+1)} + T(\hat{x}_k^{(q)})\tilde{u}_k \\ M_x(\hat{x}_k^{(q)}) &= M_x(\xi_k) |_{\hat{x}_k = \hat{x}_k^{(q)}} \\ M_u(\hat{x}_k^{(q)}) &= M_u(\xi_k) |_{\hat{x}_k = \hat{x}_k^{(q)}} \end{cases} \tag{21}$$

The same idea is applied when considering the noise filtering as explained in section III.B.

3.4. State and unknown input estimation

The extension of the proposed observer in section II.B to the T-S case is deduced straightforwardly by replacing A_b , B_k and C in (14) by A_k^a , B_k^a and C^a defined by (8) in which A , B and P are replaced by A_k , B_k and P_k respectively.

4. Illustrative examples

In the following section, numerical examples are given in order to illustrate the effectiveness of the proposed observers.

Let us consider the T-S model with two submodels and state dependent premise variables:

$$\left\{ \begin{array}{l} A_1 = \begin{bmatrix} 0.392 & 0.040 & 0 \\ 0.080 & 0.200 & 0.040 \\ -0.200 & -0.040 & 0.160 \end{bmatrix} B_1 = \begin{bmatrix} 0.10 \\ 0.40 \\ -1.00 \end{bmatrix} \\ A_2 = \begin{bmatrix} 0.931 & 0.095 & 0 \\ 0.190 & 0.475 & 0.095 \\ -0.475 & -0.095 & 0.380 \end{bmatrix} B_2 = \begin{bmatrix} 0.10 \\ 0.40 \\ -1.00 \end{bmatrix} \\ C = [1 \ 0 \ 0] \\ \mu_1(x_k) = \frac{1}{2}(1 + \tanh(x_1(k)/0.5)), \mu_2(x_k) = 1 - \mu_1(k) \end{array} \right. \quad (22)$$

4.1. State estimation

In the considered example, the weighting functions are state dependent ($x_1(k)$). The formulation given by (20) and (21) of section III.C is then applied.

In figure 1 are depicted the system states x_i , $i = 1, 2, 3$ as well as their estimates. Only one state is measured and the considered time horizon length is equal to 300. Figure 2 depicts the system input $u(k)$, output $y(k)$ and its estimate $\hat{y}(k)$ as well as the weighting function $\mu_1(x_k)$ which covers the two modes (submodels).

As seen on these figures, the states are well estimated (but no measurement noise was considered).

4.2. Estimation with noise and unknown inputs

In this subsection, unknown inputs are also considered. In order to illustrate the efficiency of proposed filtering algorithm, two simulations results are presented. The first case is about state and unknown input estimation, the measurement are subject to an additive measurement noise but the filtering algorithm is not applied. In the second case, the state filtering given in section III.B is applied.

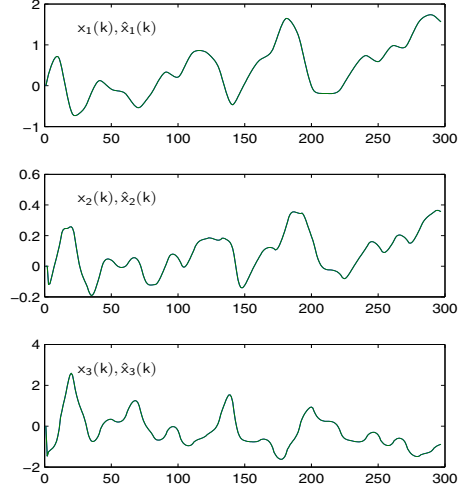


Figure 1. System states x_k and their estimates \hat{x}_k

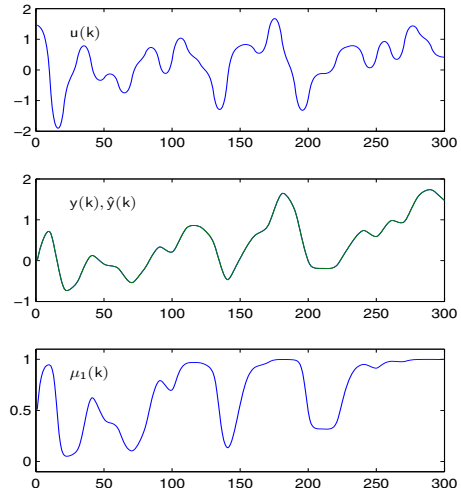


Figure 2. Inputs u_k , measured and estimated outputs y_k, \hat{y}_k and weighting function $\mu_1(x_k)$

The unknown input matrix P is defined as:

$$P = [1 \ 1 \ 1]^T \quad (23)$$

In this second example, the matrix C is defined by:

$$C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad (24)$$

In figure 3 are depicted the system states and their estimates. The joint estimation state/unknown input was done with measurement noise but without any filtering. As the figure shows, the third state estimate $\hat{x}_3(k)$ is

greatly affected by the noise. This result may be explained by the fact that since only the states x_1 and x_2 are measured, the estimation is made to the detriment of the third one.

In order to improve the estimation, the filtering proposed in section III.B is then applied. The figure 4 shows the unknown input δ_k and its estimate $\hat{\delta}_k$ as well as the input u_k . The filtering effect is clearly illustrated in figures 5 and 6 where the improvement is clearly shown for the third state.

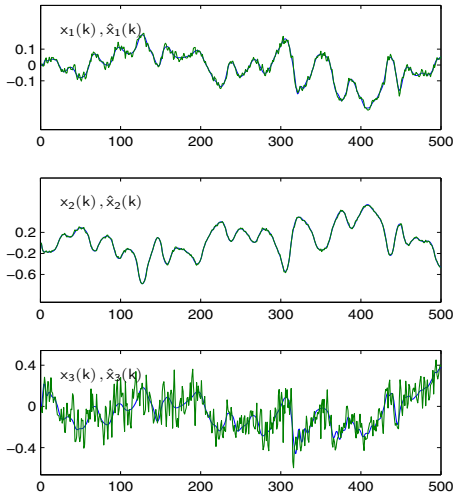


Figure 3. System states x_k and their estimates \hat{x}_k : with noise measurement and without filtering

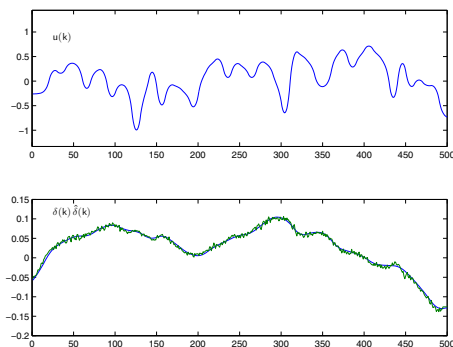


Figure 4. The input u_k and unknown input δ_k and its estimate: with noise measurement and without filtering

From the depicted figures, one can observe the efficiency of the proposed algorithms.

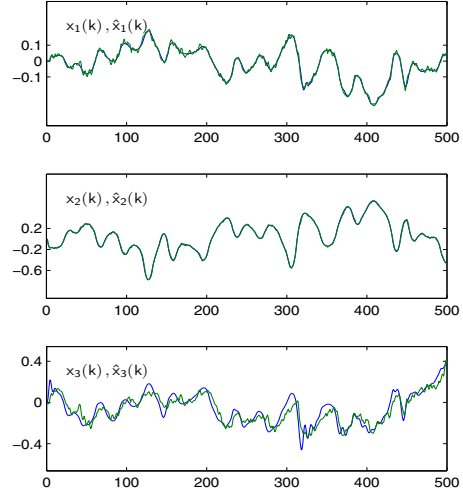


Figure 5. System states x_k and their estimates \hat{x}_k : with noise measurement and filtering

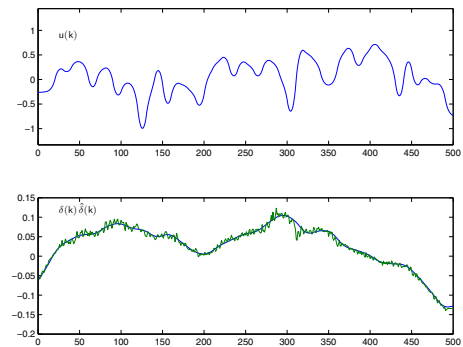


Figure 6. The input u_k and unknown input δ_k and its estimate: with noise measurement and filtering

5. Conclusion

In this paper, a Finite Memory Observer design for nonlinear T-S model was considered. A joint state and unknown input reconstruction algorithm was proposed for both measurable and unmeasurable premise variables. The case of measurement noise was also studied with the proposition of a filtering algorithm. Numerical examples were presented in order to highlight the approach efficiency.

As futur work, it turns possible to to extend the proposed approach to sensor fault detection and isolation with the help of a bank of finite memory observers.

References

- [1] R. J. Patton, P. Frank, and N. Clark, *Issues of Fault Diagnosis for Dynamic systems*, Springer-Verlag, Ed. Springer-Verlag, 2000.
- [2] S. Ding, *Model-Based Fault Diagnosis Techniques Design Schemes, Algorithms and Tools*. Berlin, Germany: Springer-Verlag, 2008.
- [3] A. Jazwinski, *Stochastic processes and filtering theory. Mathematics in science and engineering*, A. Press, Ed. Dover Publications, 1970.
- [4] P. Buxbaum, "Fixed-memory recursive filters," *IEEE Transactions on Information Theory*, vol. 20, no. 1, pp. 113–115, 1974.
- [5] W. Wonham, *Linear multivariable control. Lectures notes in economics and mathematical systems*. Springer-Verlag, 1974.
- [6] A. Medvedev and H. Toivonen, "A continuous finite-memory deadbeat observer," in *American Control Conference*, Chicago, Illinois, USA, 1992.
- [7] —, "Investigation of a finite memory observer structure," Process Control Laboratory, Abo Akademi, Finland, Tech. Rep., 1991.
- [8] W. Byrski, "The survey for the exact and optimal state observers in Hilbert spaces," in *European Control Conference*, Cambridge, United Kingdom, 2003.
- [9] W. Byrski and M. Pelc, "The finite time state observer and its cooperation with Kalman Filter algorithm," in *International Conference on Modelling, Identification & Control*, Grindelwald, 2004.
- [10] R. Engel and G. Kreisselmeier, "A Continuous-Time Observer which converges in finite time," *IEEE Transactions on Automatic Control*, vol. 47, no. 7, pp. 1202–1204, 2002.
- [11] T. Raff and F. Allgöwer, "An impulsive observer that estimates the exact state of a linear continuous-time system in predetermined finite time," in *11th Mediterranean Conference Control and Automation*, Athens, Greece, 2007.
- [12] J. Park, S. Han, and W. Kwon, "LMS finite memory estimators for discrete-time state space models," in *Joint 48th IEEE Conference on Decision and Control and 28th Chinese Control Conference*, Shanghai, China, 2009.
- [13] T. Soeda and T. Tabuchi, "Finite-time settling adaptive observer for linear discrete-time systems," *Information Sciences*, vol. 27, no. 1, pp. 39–51, 1982.
- [14] A. Alessandri, T. Parisini, and R. Zoppoli, "Neural approximators for nonlinear finite-memory state estimation," *International Journal of Control*, vol. 67, no. 6, pp. 275–302, 1997.
- [15] Y. Li, X. Xia, and Y. Shen, "A high-gain-based global finite-time nonlinear observer," *International Journal of Control*, vol. 86, no. 5, pp. 759–767, 2013.
- [16] H. Du, C. Qian, S. Yang, and S. Li, "Recursive design of finite-time convergent observers for a class of time-varying nonlinear systems," *Automatica*, vol. 49, no. 2, pp. 601–609, 2013.
- [17] T. Dziwinski and W. P., "The application of the exact state estimation method in electric power systems," *Przegląd elektrotechniczny*, vol. 2013, no. 7, pp. 164–168, 2013.
- [18] G. Graton, J. Fantini, F. Kratz, J. Ragot, and P. Dupraz, "Diagnosis of diesel injection system using finite memory observers," in *IFAC Symposium on Advances in Automotive Control*, Salerno, Italy, 2004.
- [19] S. Rakhtala, A. Noei, R. Ghaderi, and E. Usai, "Design of finite-time high-order sliding mode state observer: A practical insight to PEM fuel cell system," *Journal of Process Control*, vol. 24, no. 1, pp. 203–224, 2014.
- [20] M. Defoort, M. Djemai, T. Floquet, and W. Perruquetti, "Robust finite time observer design for multicellular converters," *International Journal of Systems Science*, vol. 42, no. 11, pp. 1859–1868, 2011.
- [21] W. Nuninger, F. Kratz, and J. Ragot, "Finite memory generalized state observer approach for failure detection in dynamic systems," in *37th IEEE Conference on Decision and Control*, Tampa, Florida USA, 1998.
- [22] A. Medvedev, "State estimation and fault detection by a bank of continuous finite-memory filters," *International Journal of Control*, vol. 69, no. 4, pp. 499–517, 1998.
- [23] K. Tanaka and H. Wang, *Fuzzy Control Systems Design and Analysis: A Linear Matrix Inequality Approach*. John Wiley & Sons, Inc., 2001.
- [24] T. Takagi and M. Sugeno, "Fuzzy identification of systems and its applications to modeling and control," *IEEE Transactions on Systems, Man and Cybernetics*, vol. 15, no. 1, pp. 116–132, 1985.