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A control application to matching theory: Sensivity minimization

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Background: sensitivity minimization

Specifications:

1. Closed-loop stability: S is stable LTI and satisfies the following interpolatory conditions:





where $\{z_k\}_{k=1...n_z}$ and $\{p_l\}_{l=1...n_n}$ are the unstable zeros and poles of the plant P.

2. Limited overshoot: $||S||_{\infty} \leq \gamma$ 3. Low static error: $\min_{S} \max_{\theta \in (0,\theta_c)} |S(e^{i\theta})|$, θ_c is the cutoff frequency ($\lim_{t \to \infty} \epsilon(t) = \lim_{z \to 1} S(z)$)

Proposed method

Proposed method (algorithm in [1])

$$\min_{f} \max_{z \in I} |f(z)|$$

1. f is a Schur function

f = BU with B inner and U outer of degree N

 $|U| = \frac{P}{P+R}$ (Belevitch form with R fixed)

 \rightarrow Parametrization by the polynomial $P \ge 0$ of degree 2N ($P \in \mathbb{P}_{2N}^+$)

 $f(z) = \frac{1}{\gamma} S(\frac{1}{z})$ *f* is solution of (1) with $\begin{cases} f(\frac{1}{z_k}) = \frac{1}{\gamma} \ \forall k = 1 \dots n_z \\ f(\frac{1}{p_l}) = 0 \ \forall l = 1 \dots n_p \end{cases}$

 $\rightarrow S$ satisfies the specifications

A similar paradigm has been proposed in [2], the problem is formulated as a shaping one, S should be stable and satisfies:

2. *f* satisfies given interpolatory conditions $f(\alpha_i) = \beta_i, i = 1 \dots M$ i.e. $B(\alpha_i) = \frac{\beta_i}{U(\alpha_i)} = \gamma_i \iff \Delta(P) \ge 0, \ \Delta(p)_{i,k} = \frac{1 - \gamma_i \overline{\gamma_k}}{i(\alpha_i - \overline{\alpha_k})}$

 \rightarrow The problem becomes a convex optimization with respect to P:

 $\min_{P \in \mathbb{P}_{2N}^+} \max_{z \in I} \frac{P(z)}{R(z)} \text{ s.t. } \Delta(P) \ge 0.$

Finally, we have $\deg f \leq N + M - 1$

 $\begin{cases} S(z_k) = 1 \ \forall k = 1 \dots n_z \\ S(p_l) = 0 \ \forall l = 1 \dots n_p \end{cases} \quad \|S\|_{\infty} \leq \gamma \quad \max_{\theta \in (0,\theta_c)} |S(e^{i\theta})| \leq \varepsilon \end{cases}$

 \rightarrow The static gain of S is only bounded, not minimized.

The resolution is done as follows:

- 1. Compute a first infinite dimensional guess that perfectly shape the criterion.
- 2. Approximate it with a reduced order using inverse problem of analytic interpolation.

Numerical example used in [2]

Inputs:

* The model of the plant P (to define the interpolatory conditions): $P(z) = \frac{1}{z-2}$;

* The interval I (cutoff frequency): $\theta_c = 0.25 rad.s^{-1}$;

* The desired upper bound γ for $||S||_{\infty}$: $\gamma = 2.5$.

* The desired degree N for the sensitivity function S (n = 3 or n = 5 here).

 $\begin{cases} S(\infty)=0\\ S(2)=1 \end{cases} \Rightarrow \begin{cases} f(0)=0\\ f(0.5)=0.4 \end{cases}$



 \rightarrow This method avoid any weights selection, which is not immediate in traditional H_{∞} design.

0.5 2.5 0 1.5 Frequency (rad/s)

Figure 1: Sensitivity functions of degree 3 and 5 obtained in [2] and through the proposed method.



1. Martinez, D., Bose, G., Seyfert, F. and Olivi, M, Convex optimisation method for matching filters synthesis, IWMF 2018-7th International Workshop on Microwave Filters, 2018.

2. Karlsson, J., Georgiou, T. T., Lindquist, A. G., The inverse problem of analytic interpolation with degree constraint and weight selection for control synthesis, IEEE Transactions on Automatic Control, 2010

 \checkmark Efficient way to design a closed-loop considering a LTI model of the plant

Outlooks

- \checkmark Allows to find the lowest static error for a given order
- Stability of the controller is not ensured
- Generalization to MIMO cases
- How to consider frequency dependant robustness?