

A DETERMINISTIC LQ TRACKING PROBLEM: PARAMETRIZATION OF THE CONTROLLER AND THE PLANT

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The paper treats the design of an LQ optimal controller via the Youla-Kučera parametrization. It is assumed that the nominal plant and controller descriptions are known and that the modified plant can be described via the dual Youla-Kučera parametrization. The main aim of this paper is to design the LQ controller based on this modified plant.

Key words: LQ control, Youla-Kučera parametrization

1 INTRODUCTION

Optimal control design, based on LQ performance criterion has been derived historically first in terms of the state space approach. By this method Riccati equations have to be solved [1]. An alternative algebraic approach involving the input-output plant description and leading to the solution of Diophantine and spectral factorization equations has been pioneered by [2], [3].

Various approaches are possible with the algebraic approach when dealing with the LQ design. While the first solutions directly provide the controller based on the plant information [4], attention of the researchers has recently been focused on the parametrized solutions. Nice surveys dealing with the use of the Youla-Kučera parametrization of the controller have been presented by [5], [6].

Recently, the dual Youla-Kučera parametrization has been introduced and used in the closed-loop identification [7]. Here, the dual problem is solved where it is assumed that a nominal controller is known and parametrization of all possible plants is identified that lead to stable closed-loop systems.

The main aim of this paper is to present the LQ control design involving both the controller and plant Youla-Kučera parametrizations. This problem arises when the plant Youla-Kučera parameter is identified and the controller Youla-Kučera parameter is sought [6]. The choice of the LQ cost follows the ideas presented in [8] where penalization of the control signal derivative rather than the control signal itself is assumed. This choice of the LQ cost reflects more closely the practical needs of process control.

The paper is organized as follows. In Section 2 the closed-loop system description is presented. The design of a deterministic LQ controller and a comparison of the proposed approach with the classical approach are presented in Section 3. An illustrative example is given in Section 4. Finally, Section 5 offers the conclusions.

1.1 Notation

All systems in this work are assumed to be SISO and continuous-time. The systems are described by means of fractions of polynomials in complex argument s , used in \mathcal{L} -transform. \mathcal{RH}_∞ denotes the set of stable proper rational transfer function and S denote the set of stable polynomials.

For simplicity, the arguments of polynomials are omitted whenever possible — a polynomial $X(s)$ is denoted by X . We denote $X^*(s) = X(-s)$ for any rational function $X(s)$.

2 CLOSED-LOOP SYSTEM

2.1 System description

Consider the closed-loop system illustrated in Fig. 1. A continuous-time linear time-invariant input-output nominal representation of the plant to be controlled is considered

$$Ay = Bu, \quad (1)$$

where y , u are process output and controller output, respectively. A and B are polynomials that describe the input-output properties of the plant.

We assume that the condition $\deg B \leq \deg A$ holds (*ie*, the transfer function of the plant is proper) and A and B are coprime polynomials.

The reference w is considered to be from a class of functions expressed as

$$Fw = H, \quad (2)$$

where H , F are coprime polynomials and $\deg H \leq \deg F$.

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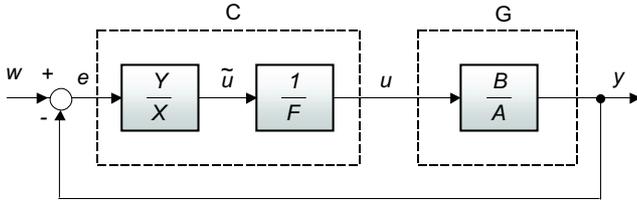


Fig. 1. Block diagram of the nominal closed-loop system

The controller that gives a stable closed-loop polynomial $DM_1, M-2$ and internally stabilizes the closed-loop system is described by the equations

$$X\tilde{u} = Ye, \quad Fu = \tilde{u}, \quad (3)$$

where X, Y are coprime polynomials and $X(0) \neq 0$. The second equation assures that the controller tracks the class of references specified by (2).

NOTE 1. When considering the most common case of references – step changes, then $H = 1, F = s$ in (2) and the precompensator is given as $1/s$. However, if the controlled plant has a pole on the stability boundary ($s = 0$), then the precompensator can be removed. In general, the precompensator is not necessary if F divides A , which is unfortunately not true for the majority of the plants.

Consider the nominal plant and the nominal controller transfer functions in the fractional representations

$$G = \frac{N_G}{D_G}, \quad C = \frac{N_C}{D_C}, \quad (4)$$

where

$$N_G = \frac{B}{M_1}, \quad D_G = \frac{A}{M_1}, \quad (5)$$

$$N_C = \frac{Y}{M_2}, \quad D_C = \frac{FX}{M_2} \quad (6)$$

and $M_1, M_2 \in \mathcal{S}$ with degrees $\deg M_1 = \deg A$ and $\deg M_2 = \deg FX, D_G, N_G, D_C$ and $N_C \in \mathcal{RH}_\infty$.

A stabilizing controller is then given by solution of Diophantine equation

$$D_G D_C + N_G N_C = 1. \quad (7)$$

Substituting equations (5) and (6) into (7), the condition of stability in \mathcal{S} takes the form

$$AFX + BY = M_1 M_2. \quad (8)$$

Let us now assume that, based on new data, the new plant estimate is specified by the dual Youla-Kučera parameter Q given as

$$Q = \frac{Q_n}{Q_d}. \quad (9)$$

The resulting modified plant transfer function is then defined by the known relation which is summarized in the following theorem.

THEOREM 1. Let the nominal model plant $G = N_G/D_G$, with N_G and D_G coprime over \mathcal{RH}_∞ , be stabilized by controller $C = N_C/D_C$, with N_C and D_C coprime over \mathcal{RH}_∞ . Then the set of all plants stabilized by the controller C is given by

$$G(Q) = \frac{N_q}{D_q} = \frac{N_G + D_C Q}{D_G + N_C Q}, \quad (10)$$

where

$$Q \in \mathcal{RH}_\infty. \quad (11)$$

Proof. Dual to that of [9].

Since our method involves polynomials rather than polynomial fractions, we present a short overview of the corresponding transformation between both descriptions.

COROLLARY 1. Let the nominal model plant $G = N_G/D_G$, with N_G, D_G, B and A defined by (5), be stabilized by a controller $C = N_C/D_C = Y/FX$, with N_C, D_C, Y and FX defined by (6). Then the set of all plants stabilized by controller C is given by

$$G(Q) = \frac{B_q}{A_q} = \frac{B_m Q_d + F X_m Q_n}{A_m Q_d - Y_m Q_n}, \quad (12)$$

where

$$Q = \frac{Q_n}{Q_d} \in \mathcal{RH}_\infty, \quad A_m = AM_2, \quad B_m = BM_2, \quad (13)$$

$$X_m = XM_1, \quad Y_m = YM_1.$$

3 LQ TRACKING PROBLEM

In this section two approaches to the LQ tracking problem will be presented:

- The first one is the classical one and it is based on the determination of optimal closed-loop poles that minimize the The LQ cost function. The controlled plant is considered of the form (10).
- The second approach follows more modern ideas of the Youla-Kučera parametrization of all stabilizing controllers. In this approach, the design of the controller is based on the change of the system – Youla-Kučera parameter Q .

The general conditions required to govern the control system properties are:

- stability of the control system,
- asymptotic tracking of the reference.

The goal of optimal deterministic LQ tracking is to design a controller that enables the control system to satisfy the above basic requirements and in addition the control law that minimizes the cost function

$$J = \int_0^\infty \{\varphi \tilde{u}^2(t) + \psi e^2(t)\} dt, \quad (14)$$

where $e = w - y$ denotes the control error and $\varphi > 0, \psi \geq 0$ are weighting coefficients. The cost function (14) can be rewritten using Parseval's theorem to obtain an expression in the complex domain

$$J = \frac{1}{2\pi j} \int_{-j\infty}^{j\infty} \{\tilde{u}^*(s)\varphi\tilde{u}(s) + e^*(s)\psi e(s)\} ds. \quad (15)$$

The optimal Youla-Kučera parameter is then given as

$$S = \frac{F s_n}{s_d} = \frac{F S_n}{S_d}, \text{ where } s_n = \frac{S_n}{D_c D_f} \text{ and } s_d = \frac{S_d}{D_c D_f}. \quad (27)$$

Proof. To begin the proof, the two signals (\tilde{u}, e) used in the cost function (14) are derived using equations (12), (23) describing the closed-loop system (so that the desired signals are functions of only external signal w)

$$\tilde{u} = \frac{(A_m Q_d - Y_m Q_n)(Y_m S_d + A_m F S_n) F}{(A_m F X_m + B_m Y_m)(Q_d S_d + Q_n F S_n)} w, \quad (28)$$

$$e = \frac{(A_m Q_d - Y_m Q_n)(X_m S_d - B_m S_n) F}{(A_m F X_m + B_m Y_m)(Q_d S_d + Q_n F S_n)} w. \quad (29)$$

Substituting for w from (2) yields

$$\tilde{u} = \frac{(A_m Q_d - Y_m Q_n) H}{M_1 M_2 (A F X + B Y)} \left(\frac{Y_m S_d + A_m F S_n}{Q_d S_d + Q_n F S_n} \right), \quad (30)$$

$$e = \frac{(A_m Q_d - Y_m Q_n) H}{M_1 M_2 (A F X + B Y)} \left(\frac{X_m S_d - B_m F S_n}{Q_d S_d + Q_n F S_n} \right). \quad (31)$$

Because the pair $Q_n F, Q_d$ can have only stable common factors, we can write

$$1 = Q_d s_d + Q_n F s_n, \quad (32)$$

where s_n, s_d are stable rational functions

$$s_d = \frac{S_d}{Q_d S_d + Q_n F S_n}, \quad s_n = \frac{S_n}{Q_d S_d + Q_n F S_n}. \quad (33)$$

Stability of s_n and s_d then implies stability of the term $S_d Q_d + S_n F Q_n$ that appears as a factor in the denominators. We can then write

$$\begin{aligned} \tilde{u} &= \frac{A_q H}{M_1 M_2 M_1 M_2} (Y_m s_d + A_m F s_n) \\ &= \frac{A_q H}{D} \left(Y_m \frac{1 - Q_n F s_n}{Q_d} + A_m F s_n \right) \\ &= \frac{A_q H}{D Q_d} (Y_m + A_q F s_n) \end{aligned} \quad (34)$$

$$\begin{aligned} e &= \frac{A_q H}{M_1 M_2 M_1 M_2} (X_m s_d - B_m s_n) \\ &= \frac{A_q H}{D} \left(X_m \frac{1 - Q_n F s_n}{Q_d} - B_m s_n \right) \\ &= \frac{A_q H}{D Q_d} (X_m - B_q s_n) \end{aligned} \quad (35)$$

where $D = M_1 M_2 M_1 M_2$.

Minimizing equation (14) with respect to all stable S represents minimization of the following cost function in the complex domain

$$\begin{aligned} J &= \frac{1}{2\pi j} \int_{-\infty}^{j\infty} \{ \tilde{u}^*(s) \varphi \tilde{u}(s) + e^*(s) \psi e(s) \} ds \\ &= \frac{1}{2\pi j} \int_{-\infty}^{j\infty} (\varphi S_{\tilde{u}} + \psi S_e) ds, \end{aligned} \quad (36)$$

where $S_{\tilde{u}}$ and S_e are spectral functions of the form and denoting $P = \left(\frac{A_q H}{D Q_d} \right)$ we have

$$\begin{aligned} S_{\tilde{u}} &= \tilde{u}^* \tilde{u} = \left(P(Y_m + A_q F s_n) \right)^* \left(P(Y_m + A_q F s_n) \right) = \\ &P^* P (A_q^* A_q F^* F s_n^* s_n + Y_m A_q^* F^* s_n^* + Y_m^* A_q F s_n + Y_m^* Y_m), \end{aligned} \quad (37)$$

$$\begin{aligned} S_e &= e^* e = \left(P(X_m - B_q s_n) \right)^* \left(P(X_m - B_q s_n) \right) = \\ &P^* P (B_q^* B_q s_n^* s_n + X_m B_q^* s_n^* + X_m^* B_q s_n + X_m^* X_m). \end{aligned} \quad (38)$$

Completing to squares [2] yields

$$\begin{aligned} \varphi S_{\tilde{u}} + \psi S_e &= P^* P \left((\varphi A_q^* A_q F^* F + \psi B_q^* B) s_n^* s_n + \right. \\ &+ (\varphi Y_m A_q^* F^* - \psi X_m B_q^*) s_n^* + \varphi Y_m^* A_q F - \psi X_m^* B_q \left. \right) s_n \\ &+ (\varphi Y_m^* Y_m + \psi X_m^* X_m). \end{aligned} \quad (39)$$

Let us now consider first the term containing $s_n^* s_n$

$$\begin{aligned} S_1 &= P^* P (\varphi A_q^* A_q F^* F + \psi B_q^* B) s_n^* s_n \\ &= \frac{(D_f D_c)^* (D_f D_c)}{D^* D Q_d^* Q_d}, \end{aligned}$$

where the stable polynomials D_c, D_f are defined from two spectral factorization equations (16), (17). The cost is thus given as

$$\varphi S_{\tilde{u}} + \psi S_e = R^* R + y_d,$$

with

$$R = \left(\frac{D_f D_c}{D Q_d} s_n + \frac{\varphi D_f A_q^* F^* Y_m}{D Q_d D_c^*} - \frac{\psi D_f B_q^* X_m}{D Q_d D_c^*} \right)$$

where y_d is the rest that is independent of s_n . We can manipulate the second and third terms in brackets. These can be separated into

$$-\frac{\varphi D_f A_q^* F^* Y_m}{D Q_d D_c^*} + \frac{\psi D_f B_q^* X_m}{D Q_d D_c^*} = \frac{S_n}{D Q_d} + \frac{V^*}{D_c^*}. \quad (40)$$

Multiplication with $D Q_d D_c^*$ yields (25). The first term $S_n / D Q_d$ is stable and the second one V^* / D_c^* is unstable. Because the second term is unstable and s_n is required be stable, it vanishes in the cost. The brace now reads

$$\left(\frac{D_f D_c}{D Q_d} s_n - \frac{S_n}{D Q_d} \right). \quad (41)$$

Clearly, the best what can be done is to set the brace to zero, hence

$$s_n = \frac{S_n}{D_f D_c}. \quad (42)$$

Because the denominator is stable, so is s_n as well. The denominator s_d is derived from (32), substituting s_n from (42), and S_n from (40)

$$\begin{aligned} s_d &= \frac{1}{Q_d} - \frac{Q_n F}{Q_d} s_n = \frac{1}{Q_d} \\ &\quad - \frac{Q_n F (\psi D_f B_q^* X_m - \varphi D_f A_q^* F^* Y_m - D Q_d V^*)}{Q_d D_f D_c D_c^*} \\ &= \frac{\varphi D_f A_q^* F^* A_q F + \psi D_f B_q^* B_m + Q_n F D V^*}{D_f D_c D_c^*} \end{aligned} \quad (43)$$

In order to have s_d stable, the denominator must also be stable. This can only be assured if the unstable D_c^* cancels with the numerator and results in (16) and (17). s_d is thus given as

$$s_d = \frac{S_d}{D_f D_c}. \quad (44)$$

COROLLARY 4. *If polynomials Q_d and $Q_n F$ are co-prime, then the pair of Diophantine equations (16), (17) can be reduced to the implied Diophantine equation*

$$Q_d S_d + Q_n F S_n = D_f D_c. \quad (45)$$

Proof. Multiplying (25) by $Q_n F$ and (26) by Q_d gives

$$\begin{aligned} D_c^* Q_n F S_n &= -\varphi D_f A_q F^* Y_m F Q_n \\ &\quad + \psi D_f B_q^* F X_m Q_n - Q_d Q_n F D V^* \end{aligned} \quad (46)$$

$$\begin{aligned} D_c^* Q_d S_d &= \varphi D_f A_q F^* A_m F Q_d \\ &\quad + \psi D_f B_q^* B_m Q_d + Q_d Q_n F D V^*. \end{aligned} \quad (47)$$

Summation of the previous equations gives

$$\begin{aligned} D_c^* (Q_d S_d + Q_n F S_n) &= \\ = \varphi D_f A_q^* A_q F^* F + \psi D_f B_q^* B_q &= D_f D_c D_c^* \end{aligned} \quad (48)$$

and (45) follows directly.

Comparison of two approaches to the LQ tracking problem is summarized by the following corollary.

COROLLARY 5. *The classical LQ controller (Y_c, X_c) obtained from (18), (19) and the parametrized LQ controller (Y_s, X_s) obtained from (23), (27) with stable polynomials D_c and D_f calculated from (16) and (17) are identical.*

Proof. It is not difficult to check that

$$\frac{Y_c}{X_c} = \frac{Y_s}{X_s}.$$

The transfer function of the classical controller (Y_c, X_c) can be obtained from equations (18) and (19)

$$\frac{Y_c}{X_c} = \frac{\psi B_q^* D_f + A_q F V^*}{\varphi A_q^* D_f + B_q V^*}.$$

Using equations (25), (26) and (27), we can rewrite the Youla-Kučera parameter S as follows

$$\frac{S_n}{S_d} = \frac{-\varphi D_f A_q^* F^* Y_m + \psi D_f B_q^* X_m - Q_d D V^*}{\varphi D_f A_q^* F^* A_m F + \psi D_f B_q^* B_m + Q_n F D V^*}. \quad (50)$$

Putting (50) into (23) we have

$$\begin{aligned} \frac{Y_s}{X_s} &= \frac{Y_m S_d + A_m F S_n}{X_m S_d - B_m S_n} = \frac{\psi B_q^* D_f D + A_q F V^* D}{\varphi A_q^* D_f D + B_q V^* D} \\ &= \frac{\psi B_q^* D_f A_q F V^*}{\varphi A_q^* D_f + B_q V^*}. \end{aligned} \quad (51)$$

4 EXAMPLE

In this section, an example is presented to show all steps of the calculation in both cases of LQ design. Let us consider a nominal controlled system described by the transfer function

$$G = \frac{B}{A} = \frac{5}{3s + 1}.$$

The reference has been chosen as a step change $w(t) = 1(t)$. The proper transfer function of the nominal controller without the precompensator is given as

$$C = \frac{Y}{X} = \frac{0.5111s + 0.2}{0.6667s + 1.444}$$

and yields the closed-loop pole polynomial of the form

$$M_1 M_2, \quad \text{where } M_1 = M_2 = s + 1$$

Let us now assume that, based on new data, the new plant estimate is specified by the dual Youla-Kučera parameter Q given as

$$Q = \frac{Q_n}{Q_d} = \frac{0.5}{5s + 1}.$$

The resulting modified plant transfer function is then (cf. (12))

$$G(Q) = \frac{B_q}{A_q} = \frac{25.17s + 5}{15s^2 + 7.833s + 0.9}.$$

The weighting coefficients φ and ψ in the cost function (14) have been selected as $\varphi = 0.7$, $\psi = 0.8$. Both

stable polynomials D_c and D_f obtained from spectral factorizations (16), (17) are of the form

$$D_c = 12.55s^3 + 26.63s^2 + 27.3s + 4.472,$$

$$D_f = 15s^2 + 7.833s + 0.9.$$

Finally, calculation of the classical LQ controller C_c for system $G(Q)$ gives

$$C_c = \frac{Y_c}{FX_c} = \frac{13.42s^2 + 7.006s + 0.805}{12.55s^3 + 26.63s^2 + 4.794s}$$

Alternatively, calculating the optimal Youla-Kučera parameter S of the controller from (25) and (26)

$$S = \frac{FS_n}{S_d} = \frac{-4.183s^4 - 6.916s^3 - 4.589s^2 - 0.690s}{37.65s^4 + 92.45s^3 + 108.1s^2 + 39.83s + 4.025}$$

gives the same controller

$$C(S) = \frac{Y_s}{FX_s} = \frac{YM_1S_d + AM_2FS_n}{FXM_1S_d - BM_2FS_n} = \frac{13.42s^2 + 7.006s + 0.805}{12.55s^3 + 26.63s^2 + 4.794s}.$$

NOTE 3. Although the Youla-Kučera parameter S is a transfer function with the degree of the denominator equal to four, the resulting controller polynomials Y_s , X_s are only of the degree equal to two. This controller degree reduction is caused by the fact that both its numerator and denominator are divisible by D as it is shown in (51).

5 CONCLUSIONS

In this paper, deterministic LQ controller has been presented. The controller has been derived based on assumption that a nominal stabilizing controller for a nominal plant has changed. This is useful when updating the controller on the basis of new data collected on the plant. The relation between the controller and the plant update characterized by the Youla-Kučera parametrizations of all stabilizing systems is given by a Diophantine equation.

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