

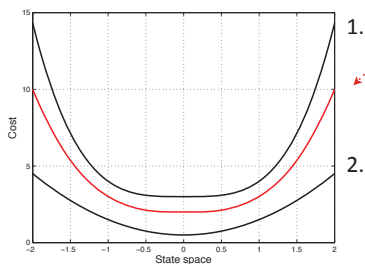
Dynamic control and analysis of uncertain systems

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Focus of the work

We focus on **robust control** formulations for which we try to tackle two problems:

1. *synthesis* of near-optimal controllers,
2. *analysis* of suboptimality of controllers.



Motivation from electrical drives

Find a control policy (switching pattern) that is a trade-off between:

1. Tracking performance, robust against
 - grid and
 - motor-load variability
2. Energy consumption, consisting of
 - conduction and
 - switching losses

Abstraction

Consider a **infinite horizon** problem :

$$V_{\infty}(x) := \inf_{\pi} \mathbb{E} \left[\sum_{t=0}^{\infty} \beta^t (\mathbf{x}_t^T Q \mathbf{x}_t + \mathbf{u}_t^T R \mathbf{u}_t) \right]$$

subject to:

$$\mathbf{x}_{t+1} = A \mathbf{x}_t + B \mathbf{u}_t + G \mathbf{w}_t, \\ (\mathbf{x}_t, \mathbf{u}_t) \in Z, \mathbf{x}_0 = x$$

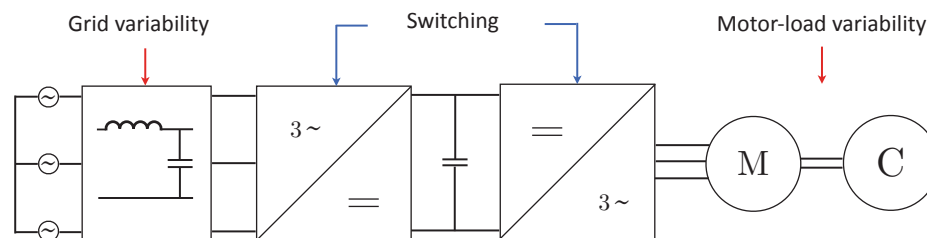
The **robustness model** :

- **Additive noise**, known moments and support,
- worst-case constraint satisfaction.

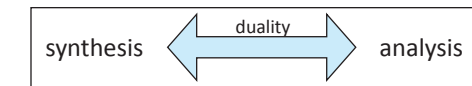
The **cost model** :

- discounted **quadratic** stage cost.

INTRACTABLE



Mathematical idea via analogy



1. Synthesis, affine *primal* restriction

$$p := \inf \langle c, u \rangle, u : \text{affine} \\ \text{st } Au = b, u \in \mathcal{K}$$

2. Analysis, affine *dual* restriction

$$d := \sup \langle y, b \rangle, (y, s) : \text{affine} \\ \text{st } A^*y + s = c, s \in \mathcal{K}^*$$

where $p \geq d$.

Both synthesis and analysis are **computationally tractable**.

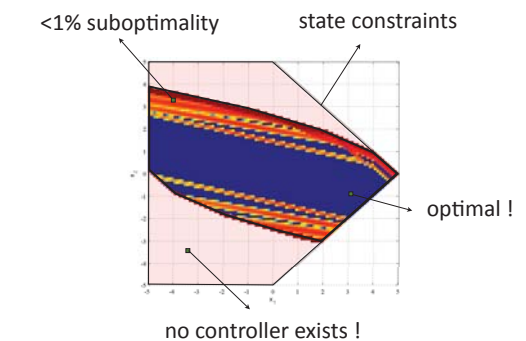
Double integrator example

State space representation

$$\mathbf{x}_{t+1} = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \mathbf{x}_t + \begin{pmatrix} 0.2 \\ 1 \end{pmatrix} \mathbf{u}_t + \begin{pmatrix} 0.1 \\ 0.1 \end{pmatrix} \mathbf{w}_t$$

$$|\mathbf{u}_t| \leq 5, |\mathbf{w}_t| \leq 1$$

- **synthesis** : **Affine control** policies
- **analysis** : **Affine dual control** policies



Publications

- B. Van Parys, P. Goulart, M. Morari, "Infinite-horizon performance bounds for uncertain constrained systems", *IEEE-TAC* [submitted].
- B. Van Parys, P. Goulart, M. Morari, "Performance bounds for min-max uncertain constrained systems", *IFAC NMPC conf.*, Aug, 2012.
- B. Van Parys, P. Goulart, M. Morari, "Infinite-horizon performance bounds for uncertain constrained systems", *IEEE-CDC*, Dec, 2012.

