



SECOND WORKSHOP ON MATHEMATICS IN INDUSTRY
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COMPENSATION

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These are preliminary lecture notes, intended only for distribution to participants.
Missing or extra copies are available from the Workshop secretary.

3. Compensation

Design objective: Not instantaneous, but merely asymptotic
decoupling of the output from the disturbance

$$\lim_{t \rightarrow \infty} y(t) = 0 \quad \text{if } x(0) = 0$$

A-priori-information about the disturbance: Given
a dynamic model for the disturbance: $\dot{x} = Ax$
plus a mapping of the solution space into the
y-space. Combined mathematical model for plant
and disturbance

$$\begin{aligned} \dot{x}_1 &= A_{11}x_1 + A_{12}x_2 + Bu & y &= C_1x_1 \\ &\quad = Dv \\ \dot{x}_2 &= A_{22}x_2 \end{aligned} \tag{1}$$

x_1 = state of the plant, x_2 = "state" of the disturbance
 v is a deterministic time signal depending upon
finitely many "hidden" parameters (example: $v = \cos \omega t$,
 v periodic with known period). Problem: Supplement (1) by
a feedback/observer structure

$$u = -Ly - F\hat{x}, \quad \dot{\hat{x}} = \hat{A}\hat{x} + \hat{B}u + \hat{K}y \tag{2}$$

such that the closed loop system defined by (1) plus (2) has these properties:

- (i) $y(t) := C_1 x_1(t) \rightarrow 0$ for $t \rightarrow \infty$, irrespective of the initial state of $x = (x_1, x_2)$ and \hat{x} ,
- (ii) $(x, \hat{x}) \rightarrow 0$ for $t \rightarrow \infty$ if $x_2(t) \neq 0$, irrespective of the initial state of x_1, \hat{x} .

Application of the separation principle is based on the following

Lemma 1. Assume that the undisturbed system $\dot{x}_1 = A_{11}x_1 + Bu$, $y = C_1x_1$ is observable. Then one can replace the disturbance model by an equivalent one such that the augmented system

$$\dot{x}_1 = A_{11}x_1 + A_{12}x_2 + Bu, \quad y = C_1x_1, \quad \dot{x}_2 = A_{22}x_2$$

is observable.

Reduced problem: Construct state feedback law

$$u = -F\dot{x} = -F_1x_1 - F_2x_2$$

such that properties (i) + (ii) hold.

Theorem 1. Assume that $\dot{x}_1 = A_{11}x_1 + Bu$, $y = C_1x_1$ is stabilizable and that none of its transmission zeros coincides with an eigenvalue of A_{22} . Then compensation of the disturbance is possible iff the linear matrix equations

$$A_{11}X - XA_{22} + A_{12} - BY = 0, \quad C_1X = 0 \quad (3)$$

(unknowns X : type $n_1 \times n_2$, Y : type $m \times n_2$, $n_1 = \dim x_1$, $n_2 = \dim x_2$, $m = \dim u$)

admit a solution.

Proof (of the if-part). Choose F_1 such that $G(A_{11} - BF_1) \subset \mathbb{C}^-$. Put $F_2 := Y - F_1X$. Rewrite (3)

$$(A_{11} - BF_1)X - XA_{22} + A_{12} - BF_2 = 0, \quad C_1X = 0$$

feedback law $u = -F_1x_1 - F_2x_2$ generates the closed loop

$$\dot{x}_1 = (A_{11} - BF_1)x_1 + (A_{12} - BF_2)x_2, \quad \dot{x}_2 = A_{22}x_2$$

Introduce new coordinates: $x_1' = x_1 + Xx_2$. The equation for the closed loop can be written as

$$\dot{x}_1' = (A_{11} - BF_1)x_1, \quad \dot{x}_2 = A_{22}x_2, \quad y = C_1x_1'$$