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SECOND WORKSHOP ON MATHEMATICS IN INDUSTRY

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NONINTERACTING CONTROL

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4. Noninteracting control

Given an affine control system

$$\dot{x} = a(x) + B(x)u = a(x) + \sum_{i=1}^m b_i(x)u_i =: f(x, u)$$

plus scalar outputs $y_j(x), j=1, \dots, k$.

Special cases:

i) Linear systems: $a(x) = Ax, B(x) = B = \text{const.}$

$y_j(x) = j$ -th component of Cx , hence

$$y_j(x) = \tilde{c}_j^T x, \tilde{c}_j = j\text{-th row of } C$$

ii) Bilinear system: $a(x) = Ax, B(x)$ linear in x

\leftarrow derivative of a scalar function $\alpha(x)$ along a vector-field $f(x) = \begin{pmatrix} f_1(x) \\ \vdots \\ f_n(x) \end{pmatrix}$

$$L_f \alpha := \sum_{i=1}^n \alpha_{x_i} f_i = \text{grad } \alpha \cdot f$$

iterates: $L_f^0 \alpha := \alpha, L_f^{p+1} \alpha = L_f(L_f^p \alpha)$

special case $\alpha(x) = a^T x, f(x) = Ax \Rightarrow L_f^p \alpha = a^T A^p x$

Interpretation of $L_f \alpha$: Derivative of α "along" the vector field f , i.e.: $x(t)$ solution of $\dot{x} = f(x) \Rightarrow$

$$\frac{d}{dt} \alpha(x(t)) = (L_f \alpha)(x(t)).$$

From now on: $f = f(x, u)$. If α is a function of x alone then $L_f \alpha$ is well defined. The iterate $L_f^p \alpha$ is well defined if $L_f^{p-1} \alpha$ does not depend upon u .

Definition 1: The characteristic numbers ρ_i of the i -th output $y_i(x)$ is the largest non negative numbers such that $L_f^p y_i$ is independent from u for $p \leq \rho_i$.

$$f = a + \sum_i b_i u_i \Rightarrow L_f^p y_i = L_a^p y_i \text{ for } p \leq \rho_i \text{ and}$$

$$L_f(L_f^{\rho_i} y_i) = L_f(L_a^{\rho_i} y_i) = L_a^{\rho_i+1} y_i + \sum_i u_i L_{b_i}(L_a^{\rho_i} y_i)$$

see Definition 1: $c_i := (L_{b_1}(L_a^{\rho_i} y_i), \dots, L_{b_m}(L_a^{\rho_i} y_i)) \neq 0$.

properties: The k vectors c_1, \dots, c_k are linearly independent (for all x) ($\Rightarrow m \geq k$).

Proposition 1. For a linear system $\dot{x} = Ax + Bu, y = Cx$:

All outputs have characteristic number 0 and the general hypothesis holds iff CB has linearly independent rows.

Proof: Let \tilde{c}_i^T be the rows of C , then $\rho_i(x) = \tilde{c}_i^T x$

ρ_i has characteristic number 1 if

$$(L_{b_1} \rho_i, \dots, L_{b_m} \rho_i) = (\tilde{c}_i^T b_1, \dots, \tilde{c}_i^T b_m) = c_i^T B \neq 0$$

General hypothesis: The $c_i^T B$ are linearly independent.

Define F, G such that

$$c_i F = L_a^{\rho_i+1} \rho_i, \quad c_i G = e_i \quad (= (0, \dots, 0, \overset{i}{\downarrow} 1, 0, \dots, 0))$$

F, G are smooth functions of x .

Introduce a new control variable u' via feedback transformation

$$u = -F(x) + G(x)u'$$

Proposition 2. $\tilde{f}(x, u') = f(x, -F(x) + G(x)u')$ Then

$L_{\tilde{f}}^{\rho_i} \rho_i$ independent from u' if $\rho \leq \rho_i$

$$(L_{\tilde{f}}^{\rho_i+1} \rho_i)(x, u') = u'_i, \quad i=1, \dots, m$$

The input/output behavior of the feedback-transformed system

$$\dot{x} = f(x; -F(x) + G(x)u'), \quad y = \begin{pmatrix} y_1 \\ \vdots \\ y_m \end{pmatrix} = \begin{pmatrix} \rho_1(x) \\ \vdots \\ \rho_m(x) \end{pmatrix}$$

Let $u'(t)$ be an arbitrary control function, $x(t)$ a solution of the differential equation and $y_i(t) = \rho_i(x(t))$. Then

$$\frac{d^{\rho_i+1}}{dt^{\rho_i+1}} y_i(t) = u'_i(t).$$

