Aperiodic sampling and event-triggered control

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Cyber-physical systems

- General context : integration of computational elements in the physical world
- Object of study : control of physical systems considering computational and communication implementation/constraints
- Cybernetic systems : embedded computers, communication networks, distributed sensors, etc - discrete models
- Physical processes continuous models
- ► Hybrid Dynamics ⇒ new challenges in Control Theory

General context : interaction between computational elements and physical systems



Networked Control Systems (NCS)



- Sampling instants $\{s_k\}_{k\in\mathbb{N}}, \ s_{k+1} = s_k + h_k$
- Fluctuations of the transmission (sampling) step

$$h_k = s_{k+1} - s_k \in [\underline{h}, \overline{h}]$$

 Processor : limited calculation power

 Network : finite bandwidth

 Sampler : minimum responding time

How fast SHOULD we sample ? \leftrightarrow How fast CAN we sample ?

Sampler clock : jitter Network : packet dropouts Scheduling : interaction between algorithms Real-time computing : microprocessor latency

ightarrow sampling is not necessarily periodic

Possible destabilizing effect !

$$\dot{x}(t) = Ax(t) + Bu(t), \ u(t) = Kx(s_k)$$

Constant sampling step



$$\dot{x}(t) = Ax(t) + Bu(t), \ u(t) = Kx(s_k)$$

Periodic sampling sequence



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Periodic sampling sequence



 $T = 3s \rightarrow 2.13s \rightarrow 3.95s \rightarrow 2.13s \rightarrow \cdots$ UNSTABLE + UNSTABLE \Rightarrow STABLE!

$$A = \begin{bmatrix} 0 & 1 \\ -2 & 0.1 \end{bmatrix}; \quad B = \begin{bmatrix} 0 \\ 1 \end{bmatrix}; \quad K = \begin{bmatrix} 1 & 0 \end{bmatrix}$$

Stability domain (allowable sampling intervals, in blue) for a periodic sampling sequence $T_1 \rightarrow T_2 \rightarrow T_1 \rightarrow T_2 \rightarrow \cdots$



Question

How to reduce the computational (processor and/or network) load while ensuring the system stability ?

Research directions

2 main directions :

Robust stability analysis with respect to time-varying sampling



Sampling interval $h_k \in [\underline{h}, \overline{h}]$

Research directions

- 2 main directions :
 - Dynamic control of sampling



Sampling map $\tau : \mathbb{R}^n \to \mathbb{R}_+$

Robust stability analysis with respect to time-varying sampling

- Discrete-time and Convex Embedding
- Time-delay approach
- Hybrid (Impulsive) System modelling approach
- I/O approach



Basic references

- Molchanov, Bauer IEEE TAC 1999
- Hetel, Daafouz, lung IEEE TAC 2006
- Fujioka IEEE TAC 2009
- Cloosterman et. al Automatica 2010
- Hetel, Kruszewski, Perruquetti, Richard IEEE TAC 2011
- Continuous-time model

$$\dot{x} = Ax + BKx(s_k), \forall t \in [s_k, s_{k+1}), \ h_k = s_{k+1} - s_k \in [\underline{h}, \overline{h}]$$

Discrete-time model (LPV system)

$$x_{k+1} = \Lambda(h_k)x_k, \quad \Lambda(h) = e^{Ah} + \int_0^h e^{As} ds BK$$

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For quadratic Lyapunov functions

$$V(x) = x^T P x, \ P = P^T \succ 0$$

▶ Stability condition : $V(x_{k+1}) - V(x_k) < 0, \forall x \neq 0$

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 $x^{T}\left(\Lambda^{T}(h)P\Lambda(h)-P\right)x < 0, x \neq 0$

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► Parametric set of Linear Matrix Inequalities (LMIs) $\Lambda^{T}(\tau)P\Lambda(\tau) - P \prec 0, \ \tau \in [\underline{h}, \overline{h}]$

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Infinite number of Lyapunov inequalities

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Infinite number of Lyapunov inequalities

Tractable conditions using a convex embedding :

$$\Lambda(\tau) = e^{A\tau} + \int_0^\tau e^{As} ds BK \in co \{L_1, L_2, \dots, L_N\}, \ \tau \in [\underline{h}, \overline{h}]$$

 Finite number of LMI stability conditions for polytopic systems (Daafouz, Bernussou)

 $L_i^T P L_i - P \prec 0, \ i \in \{1, \dots, N\}$

Exponential uncertainty

$$\Lambda(\tau) = e^{\tau A} + \int_0^\tau e^{sA} ds BK = I + \int_0^\tau e^{sA} ds (A + BK)$$
$$\Gamma(\rho) = \int_0^\rho e^{As} ds, \ \underline{h} < \rho < \overline{h}$$



curve in the space of $\mathbb{R}^{n \times n}$ matrices

Exponential uncertainty - Polytopic Embedding



$$\exists \mu_i > 0, \ \forall i = 1, \dots, N, \ \sum_{i=1}^N \mu_i = 1$$

$$\Gamma(\rho) = \int_0^\rho e^{As} ds = \sum_{i=1}^N \mu_i(\rho) A_i$$

Taylor series :

(Hetel, Daafouz, lung, TAC 2006)

Jordan Forms :

- (Cloosterman, et. al, TAC 2009),
- (Olaru, Niculescu, IFAC World Congress 2007),

Cayley-Hamilton :

(Gielen, et al. Automatica, 2010)



For
$$A = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$$
$$\int_0^\tau e^{As} ds =$$

 $\lambda_1 = -1.5, \lambda_2 = 0.2$

For
$$A = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$$

 $\int_0^{\tau} e^{As} ds = \begin{pmatrix} \alpha_1(\tau) & 0 \\ 0 & \alpha_2(\tau) \end{pmatrix}$

with

0.7

$$\alpha_i(\tau) = \int_0^\tau e^{\lambda_i s} ds = \frac{1}{\lambda_i} (e^{\lambda_i \tau} - 1)$$

vertex for $\tau \in [\underline{h}, \overline{h}]$?

 $\mathcal{O}_{\mathbf{a}_{0}}^{\mathbf{a}_{0}}$

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$$lpha_i(au) = \int_0^ au e^{\lambda_i s} ds = rac{1}{\lambda_i} (e^{\lambda_i au} - 1)$$

vertex for $au \in [\underline{h},\overline{h}]$? given by max / min $lpha_i(au)$

 \mathcal{D}_{ab}^{ab}

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$$A_{1} = \begin{pmatrix} \frac{1}{\lambda_{1}} (e^{\lambda_{1}\underline{h}} - 1) & 0\\ 0 & \frac{1}{\lambda_{2}} (e^{\lambda_{2}\underline{h}} - 1) \end{pmatrix}, \ A_{2} = \begin{pmatrix} \frac{1}{\lambda_{1}} (e^{\lambda_{1}\underline{h}} - 1) & 0\\ 0 & \frac{1}{\lambda_{2}} (e^{\lambda_{2}\overline{h}} - 1) \end{pmatrix}$$
$$A_{3} = \begin{pmatrix} \frac{1}{\lambda_{1}} (e^{\lambda_{1}\overline{h}} - 1) & 0\\ 0 & \frac{1}{\lambda_{2}} (e^{\lambda_{2}\underline{h}} - 1) \end{pmatrix}, \ A_{4} = \begin{pmatrix} \frac{1}{\lambda_{1}} (e^{\lambda_{1}\overline{h}} - 1) & 0\\ 0 & \frac{1}{\lambda_{2}} (e^{\lambda_{2}\overline{h}} - 1) \end{pmatrix}$$



For
$$A = T \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} T^{-1}$$
$$\int_0^T e^{As} ds = T \begin{pmatrix} \alpha_1(\tau) & 0 \\ 0 & \alpha_2(\tau) \end{pmatrix} T^{-1}$$

with

$$lpha_i(au) = \int_0^ au e^{\lambda_i s} ds = rac{1}{\lambda_i} (e^{\lambda_i au} - 1)$$

vertex for $au \in [\underline{h},\overline{h}]$? given by max / min $lpha_i(au)$

$$A_1 = T \begin{pmatrix} \frac{1}{\lambda_i} (e^{\lambda_i \underline{h}} - 1) & 0\\ 0 & \frac{1}{\lambda_i} (e^{\lambda_i \underline{h}} - 1) \end{pmatrix} T^{-1}, \dots$$

$$\lambda_1 = -1.5, \lambda_2 = 0.2$$



$$\int_0^\tau e^{As} ds = \sum_{i=1}^N \mu_i A_i, \forall \tau \in [\underline{h}, \overline{h}]$$

Transition matrix

$$\Lambda(\tau) = I + \int_0^\tau e^{As} ds (A + BK) = \sum_{i=1}^N \mu_i L_i$$

where

$$L_i = I + \frac{A_i}{A + BK}$$

Finite number of LMI conditions

 $L_i^T P L_i - P \prec 0, \ i \in \{1, \ldots, N\}$



Finite number of LMI conditions

$$L_i^{\mathsf{T}} P L_i - P \prec 0, \ i \in \{1, \dots, N\}$$

Remarks

- Quadratic stability = sufficient only stability condition
- Lyap. funct. necessary and sufficient for stability (Molchanov and Pyatnitsky; Hetel et al. TAC 2011) :

$$V(x) = x^T P_{[x]}x, \ P_{[x]} = P_{[ax]}, \ \forall a > 0$$

- Uncertainties in the system matrices $A = A_0 + \Delta A$?
- Linear time-varying systems A = A(t)?



Time-delay approaches

- Basic references
 - Y. Mikheev, V. Sobolev, and E. Fridman. Automation and Remote Control, 1988.
 - A.R. Teel, D. Nesic, and P.V. Kokotovic IEEE CDC 1998
 - E. Fridman Automatica, 2010
 - A. Seuret Automatica, 2012
 - F. Mazenc, M. Malisoff, and T.N. Dinh Automatica, 2013
 - I. Karafyllis and M. Krstic IEEE TAC, 2012

Time-delay system

$$\dot{x} = Ax + A_d x \left(t - \tau \right)$$



System state : $x_t(\theta) = x(t + \theta), \ \theta \in [0, -\tau]$

Time-delay approaches



Continuous-time model

$$\dot{x} = Ax + BKx(s_k), \forall t \in [s_k, s_{k+1}), \ h_k = s_{k+1} - s_k \in [0, \overline{h}]$$

• Time delay system : $x(s_k) = x(t - (t - s_k))$ is a past value of x(t)

$$\dot{x} = Ax + BKx(t - \tau(t))$$

Sawtooth delay

$$\tau = t - s_k, \ \dot{\tau}(t) = 1$$

Time-delay approaches

Time delay system

$$\dot{x} = Ax + BKx (t - h(t)), \ h \in [0, \overline{h}]$$

System state :

$$x_t(\theta) = x(t+\theta), \ \theta \in [0,-\overline{h}]$$

Stability analysis using Lyapunov-Krasovskii functionals

$$V(x_t, \dot{x}_t) = x^{T}(t)Px(t) + \int_{-\frac{h}{2}}^{0} \int_{t+\theta}^{t} \dot{x}^{T}(s)R\dot{x}(s)dsd\theta$$

Time-delay approaches : basic steps

Step 1. Propose a candidate Lyapunov-Krasovskii functional V
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Step 2. Compute the derivative of V.

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Step 2. Compute the derivative of V.

$$\frac{\mathrm{d}}{\mathrm{dt}}V(x_t,\dot{x}_t) = 2\dot{x}^{\mathsf{T}}(t)Px(t) + \bar{h}\dot{x}^{\mathsf{T}}(t)R\dot{x}(t) - \int_{t-\bar{h}}^t \dot{x}^{\mathsf{T}}(s)R\dot{x}(s)\mathrm{d}s$$

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Step 3. Over-approximate the integral terms (here Jensen Inequality)

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$$-\int_{t-\tau}^{t} \dot{x}(s) R \dot{x}(s) \mathrm{d}s \leq -\frac{1}{\tau} \left(x(t) - x(t-\tau) \right)^{T} R \left(x(t) - x(t-\tau) \right).$$

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∜

$$\frac{\mathrm{d}}{\mathrm{dt}}V(x_t,\dot{x}_t) \leq 2\dot{x}^{\mathsf{T}}(t)Px(t) + \bar{h}\dot{x}^{\mathsf{T}}(t)R\dot{x}(t) - \frac{1}{\tau(t)}(x(t) - x(t-\tau))^{\mathsf{T}}R(x(t) - x(t-\tau))$$

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Step 4. Over-approximate the delay dependent terms.

$$\frac{\mathrm{d}}{\mathrm{dt}}V(x_t,\dot{x}_t) \leq 2\dot{x}^{\mathsf{T}}(t)Px(t) + \bar{h}\dot{x}^{\mathsf{T}}(t)R\dot{x}(t) - \frac{1}{\tau(t)}(x(t) - x(t-\tau))^{\mathsf{T}}R(x(t) - x(t-\tau))$$

Step 4. Over-approximate the delay dependent terms.

$$\frac{\mathrm{d}}{\mathrm{dt}} V(x_t, \dot{x}_t) \leq \begin{bmatrix} x(t) \\ x(t-\tau(t)) \end{bmatrix}^T \Psi(P, R) \begin{bmatrix} x(t) \\ x(t-\tau(t)) \end{bmatrix}$$

where

$$\Psi(P,R) = \begin{bmatrix} A^T P + PA - \frac{1}{h}R & PBK + \frac{1}{h}R \\ * & -\frac{1}{h}R \end{bmatrix} + \overline{h} \begin{bmatrix} A \\ BK \end{bmatrix}^T R \begin{bmatrix} A \\ BK \end{bmatrix}$$

$$\frac{\mathrm{d}}{\mathrm{dt}}V(x_t,\dot{x}_t) \leq 2\dot{x}^{\mathsf{T}}(t)Px(t) + \bar{h}\dot{x}^{\mathsf{T}}(t)R\dot{x}(t) - \frac{1}{\tau(t)}(x(t) - x(t-\tau))^{\mathsf{T}}R(x(t) - x(t-\tau))$$

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Theorem

Assume that there exists $P \succ 0$ and $R \succ 0$, such that the following linear matrix inequality $\Psi(P, R) \prec 0$ holds. Then, the sampled-data system is asymptotically stable for all arbitrary time-varying sampling sequence $\{s_k\}_{k \in \mathbb{N}}$ with $h_k = t_{s+1} - s_k \leq \overline{h}$.

Remarks

Sampled-data Systems vs. Time-delay systems

Are these two classes of systems equivalent? Consider the following example

$$\dot{\mathbf{x}}(t) = egin{bmatrix} 0 & 1 \ -2 & 0.1 \end{bmatrix} \mathbf{x}(t) + egin{bmatrix} 0 \ 1 \end{bmatrix} egin{bmatrix} 1 & 0 \end{bmatrix} \mathbf{x}(t_k)$$



Further improvement

- \blacktriangleright Take into account the derivative of the delay au(t)=1
- Other choices of Lyapunov-Krasovskii functionals

$$V(t, x(t), \dot{x}_t) = x^T(t) P x(t) + (h_k - \tau(t)) \int_{t-\tau(t)}^t \dot{x}^T(s) R \dot{x}(s) ds$$

Less conservative over-approximations of integral terms

$$\int_{t-\tau}^t \dot{x}(s) R \dot{x}(s) \mathrm{d}s$$

Can be adapted to deal with uncertain system matrices

Basic references

- G. E. Dullerud and S. Lall, Systems and Control Letters, 1999
- L. Hu, et. al, TSMC, 2003
- D. Nesic, A. Teel IEEE TAC 2004
- P. Naghshtabrizi, J.-P. Hespanha, and A.-R. Teel. Systems and Control Letters, 2008
- Impulsive model

$$\begin{cases} \dot{\xi}(t) = \bar{A}\xi(t), & t \neq s_k, \, \forall k \in \mathbb{N}, ,\\ \xi(t) = J\xi(t^-) & t = s_k, \, \forall k \in \mathbb{N}. \end{cases}$$

$$\dot{v} = -g, t \neq s_k \quad v(s_k) = -v(s_k^-)$$



Sampled-data system

$$\dot{x} = Ax + BKx(s_k)$$

Augmented state

$$\xi(t) = [x^{T}(t), z^{T}(t)]^{T}, z(t) = x(s_k)$$

Impulsive model

$$\begin{cases} \dot{\xi}(t) = \begin{bmatrix} A & BK \\ 0 & 0 \end{bmatrix} \xi(t), \quad t \neq s_k, \forall k \in \mathbb{N}, \\ \xi(s_k) = \begin{bmatrix} x(s_k^-) \\ x(s_k^-) \end{bmatrix}, \quad t = s_k, \forall k \in \mathbb{N}. \end{cases}$$

Stability of impulsive systems



 $\dot{V}(\xi(t)) < 0, \quad orall t
eq t_k, \quad \xi
eq 0 \ V(\xi(t_k)) \leq V(\xi(t)), \quad t = t_k^-$

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Stability conditions using time (clock) dependent Lyapunov function with discontinuities at the impulse times

$$V(\tau,\xi) = \xi^{\mathsf{T}} P(\tau)\xi, \ P(\tau) = P^{\mathsf{T}}(\tau) \succ 0, \ \tau(t) = t - s_k \in [0,\overline{h}]$$

Stability conditions

 $\dot{V}(au, \xi) < 0, orall t
eq s_k, \xi
eq 0$ $V(0, \xi) \leq V(au(t), \xi), t = s_k^-$

Impulsive model

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Parametric LMI conditions

$$\bar{A}^T P(\tau) + P(\tau)\bar{A} + \dot{P}(\tau) \prec 0, \ \tau \in [0, \overline{h}],$$

Impulsive model

$$\begin{cases} \dot{\xi}(t) = \bar{A}\xi(t), & t \neq s_k, \, \forall k \in \mathbb{N}, ,\\ \xi(t) = J\xi(t^-) & t = s_k, \, \forall k \in \mathbb{N}. \end{cases}$$

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$$V(\tau,\xi) = \xi^{\mathsf{T}} P(\tau)\xi, \ P(\tau) = P^{\mathsf{T}}(\tau) \succ 0, \ \tau(t) = t - s_k \in [0,\overline{h}]$$

Stability conditions

 $\dot{V}(au, \xi) < 0, orall t
eq s_k, \xi
eq 0$ $V(0, \xi) \leq V(au(t), \xi), t = s_k^-$

Parametric LMI conditions

 $\bar{A}^{\mathsf{T}}P(\tau) + P(\tau)\bar{A} + \dot{P}(\tau) \prec 0, \ \tau \in [0,\overline{h}], \ J^{\mathsf{T}}P(0)J - P(\tau) \prec 0, \ \tau \in [\underline{h},\overline{h}].$

(Sun & Khargonekar; Toivonen)

Parametric LMI conditions

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Examples :

polynomial (linear) function

$$P(\tau) = P_1 + (P_2 - P_1) \frac{\tau}{\overline{h}}$$

exponential

$$P(\tau) = e^{-\gamma \tau} P_0$$

• inspired by Lyapunov-Krasovskii functionals

$$P(au) = \int_{- au}^{0} (ar{h} + s) ar{A}^{ au} e^{ar{A}^{ au} s} R e^{ar{A} s} ar{A} ds$$

where

$$au(t) = t - s_k \in [0, \overline{h}]$$

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- Example :
 - For linear function

$$P(\tau) = P_1 + (P_2 - P_1) \frac{\tau}{\overline{h}}$$

LMI condition

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- Example : a For linear fundamental
 - For linear function

$$P(\tau) = P_1 + (P_2 - P_1) \frac{\tau}{h}$$

LMI condition

$$\begin{split} \bar{A}^T P_1 + P_1 \bar{A} + \frac{P_2 - P_1}{\bar{h}} \prec \mathbf{0}, \\ \bar{A}^T P_2 + P_2 \bar{A} + \frac{P_2 - P_1}{\bar{h}} \prec \mathbf{0}, \end{split}$$

Parametric LMI conditions

 $\bar{A}^T P(\tau) + P(\tau)\bar{A} + \dot{P}(\tau) \prec 0, \ \tau \in [0, \overline{h}], \ J^T P(0)J - P(\tau) \prec 0, \ \tau \in [\underline{h}, \overline{h}].$

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LMI condition

$$\begin{split} \bar{A}^T P_1 + P_1 \bar{A} + \frac{P_2 - P_1}{\bar{h}} \prec 0, \\ \bar{A}^T P_2 + P_2 \bar{A} + \frac{P_2 - P_1}{\bar{h}} \prec 0, \\ J^T P_1 J \prec P_2, \\ J^T P_1 J \prec P_1 + (P_2 - P_1) \underline{h}/\bar{h}. \end{split}$$

Hybrid system approach : relations with discrete-time approach (a) $\exists V_d(\xi_k) = \xi_k^T L\xi_k$ ($L \succ 0$) such that :

$$V_{d}(\xi_{k+1}) < V_{d}(\xi_{k}): \quad \left(e^{\bar{A}\tau}J\right)^{T}L\left(e^{\bar{A}\tau}J\right) - L \prec 0, \ \forall \ \tau \in [\underline{h}, \overline{h}],$$

 \equiv

(b) $\exists V(\tau,\xi) = \xi^T P(\tau)\xi$ ($P(\tau) = P^T(\tau) \succ 0$) such that :

$$\dot{V}(\tau,\xi) \leq 0: \quad \bar{A}^T P(\tau) + P(\tau)\bar{A} + \dot{P}(\tau) \leq 0, \quad \forall \tau \in [0,\bar{h}]$$
$$V(0,\xi) < V(\tau,\xi): \quad J^T P(0)J - P(\tau) + \epsilon I \leq 0, \quad \forall \tau \in [\underline{h},\bar{h}].$$

(Briat, Automatica 2013)

see also the looped functionals in (Seuret, Automatica 2012)

Why do we look for τ dependent Lyapunov functions?

More general hybrid models (Goebel, Sanfelice, Teel)

$$\dot{z} = F_z(z), \quad z \in C,$$

 $z^+ = J_z(z), \quad z \in D,$

(state triggered jumps)

More general hybrid models (Goebel, Sanfelice, Teel)

Sampled-data system

$$\dot{x} = Ax + BKx(s_k), \forall t \in [s_k, s_{k+1}), \ h_k = s_{k+1} - s_k \in [0, \overline{h}]$$

Hybrid model

$$\begin{cases} \dot{x} = Ax + BK\hat{x} \\ \dot{\hat{x}} = 0 \\ \dot{\tau} = 1 \end{cases} \qquad \tau \in [0, \overline{h}], \\ x^{+} = x \\ \dot{x}^{+} = x \\ \tau^{+} = 0 \end{cases} \qquad \tau \in [\underline{h}, \overline{h}].$$

(includes the dynamic of the clock τ)

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Sampled-data system

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Hybrid model with $z = (x^{T} \ \hat{x}^{T} \ \tau)^{T} = (\xi^{T} \ \tau)^{T}$

$$F_{z}(z) = \begin{pmatrix} Ax + BK\hat{x} \\ 0 \\ 1 \end{pmatrix}, \ J_{z}(z) = \begin{pmatrix} x \\ x \\ 0 \end{pmatrix}$$

$$C = \left\{ z \in \mathbb{R}^{n_z} : \tau \in [0, \overline{h}] \right\}$$

and

$$D = \left\{ z \in \mathbb{R}^{n_z} : \tau \in [\underline{h}, \overline{h}] \right\}.$$

Stability of the set $\mathcal{A} = \{ z^T = (x^T, \hat{x}^T, \tau) \in \mathbb{R}^{n_z} : (x, \hat{x}) = (0, 0) \}$?

Necessary and sufficient stability conditions (Cai, Goebel and Teel) :

A set \mathcal{A} is asymptotically stable

$$\dot{z} = F_z(z), \quad z \in C,$$

 $z^+ = J_z(z), \quad z \in D,$

If and only if there exists a \mathcal{C}^∞ function $ilde{\mathcal{V}}(z)$ such that

$$rac{\partial ilde{V}}{\partial z}F_z(z) < 0 ext{ for all } z \in C \setminus \mathcal{A},$$

 $ilde{V}(J_z(z)) - ilde{V}(z) < 0 ext{ for all } z \in D \setminus \mathcal{A}.$

i.e. a \mathcal{C}^{∞} function $V(\tau,\xi)$ for the impulsive model.

Basic references

- L. Mirkin IEEE TAC 2007
- H. Fujioka Automatica 2009
- Y.C. Kao ACC 2014
- H. Omran et al. Automatica 2014
- H. Omran et al. ECC 2013



LTI sampled-data system

$$\dot{x} = Ax + BKx(s_k)$$

• Sampling error : $e(t) = x(s_k) - x(t)$

$$\dot{x}(t) = \left[\underbrace{A + BK}_{A_{cl}}\right] x(t) + \underbrace{BK}_{B_{cl}} \underbrace{\left(x(s_k) - x(t)\right)}_{e(t)}$$

The system can be represented by the interconnection of :

$$G := \begin{cases} \dot{x}(t) = & A_{cl}x(t) + B_{cl}e(t) \\ y(t) = & \dot{x}(t) \end{cases}$$

with the operator $\Delta_{sh}: y
ightarrow e$ defined by :

$$e(t) = -\int_{s_k}^t y(s) ds := (\Delta_{sh} y)(t), \quad \forall t \in [s_k, s_{k+1})$$



Stability conditions using the properties of Δ_{sh}
 e.g. finite L₂ gain (Mirkin, 2007)

$$\|\Delta_{sh}\|_{2,2} = \sup_{y \neq 0} \frac{\|e\|_{L_2}}{\|y\|_{L_2}} \le \delta_0 := \frac{2}{\pi} \overline{h}$$



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 $\|\bm{G}\|_{2,2}\|\bm{\Delta_{sh}}\|_{2,2} < 1$



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$$\|\mathbf{G}\|_{2,2} = \|\mathbf{G}\|_{\infty} := \sup_{\omega \in \mathbb{R}} \bar{\sigma}\left(\hat{\mathbf{G}}(j\omega)\right) < \frac{\pi}{2\bar{h}}, \quad \hat{\mathbf{G}}(s) = s(sI - A_{cI})^{-1}B_{cI}.$$


Scaled Small Gain condition

$$\exists M \in \mathbb{R}^{n imes n}, \ M \succ 0$$
 such that $\|M\hat{\mathsf{G}}(s)M^{-1}\|_{\infty} < rac{\pi}{2h}.$

LMI formulation

$$\begin{bmatrix} XA_{cl} + A_{cl}^T X & \frac{2}{\pi}\overline{h}XBK & A_{cl}^T Y \\ * & -Y & \frac{2}{\pi}\overline{h}K^TB^T Y \\ * & * & -Y \end{bmatrix} \prec 0$$

to be solved for $X, Y \succ 0$ (obtained with $Y = M^2$).



Integral Quadratic Constraints (IQC)

$$\int_0^\infty \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix}^\top \mathsf{\Pi} \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix} d\theta \ge 0$$

for all $y \in \mathcal{L}_2^n[0,\infty)$ and $e = \Delta_{sh}y$.

(Megretski & Rantzer, IEEE TAC 1997)

Theorem (IQC Theorem)

Suppose that $A_{cl} = A + BK$ is Hutwitz and assume that

there exists a matrix

$$\boldsymbol{\Pi} = \begin{bmatrix} \Pi_{11} & \Pi_{12} \\ \Pi_{12}^{\mathcal{T}} & \Pi_{22} \end{bmatrix}$$

with $\Pi_{11}, \Pi_{12}, \Pi_{22} \in \mathbb{R}^{n \times n}$, $\Pi_{11} \succeq 0$, $\Pi_{22} \preceq 0$, such that the operator Δ_{sh} satisfies the IQC defined by Π ;

• there exists $\epsilon > 0$ such that

$$\begin{bmatrix} \hat{\mathbf{G}}(j\omega) \\ I \end{bmatrix}^* \Pi \begin{bmatrix} \hat{\mathbf{G}}(j\omega) \\ I \end{bmatrix} \leq -\epsilon I, \ \forall \ \omega \in \mathbb{R}.$$

Then the interconnection is \mathcal{L}_2 stable.

$$G := \begin{cases} \dot{x}(t) = & A_{cl}x(t) + B_{cl}e(t) \\ y(t) = & \dot{x}(t) = C_{cl}x + D_{cl}e(t) \end{cases}$$

Equivalent LMI condition (Kalman-Yakubovich-Popov Lemma) :

$$\begin{bmatrix} A_{cl}^{\mathsf{T}}P + PA_{cl} & PB_{cl} \\ B_{cl}^{\mathsf{T}}P & 0 \end{bmatrix} + \begin{bmatrix} C_{cl} & D_{cl} \\ 0 & I \end{bmatrix}^{\mathsf{T}} \Pi \begin{bmatrix} C_{cl} & D_{cl} \\ 0 & I \end{bmatrix} < 0$$

to be solved for $P \succ 0$.

▶ Finite L₂ gain (Mirkin, 2007) :

$$\|\Delta_{sh}\|_{2,2} = \sup_{y \neq 0} \frac{\|e\|_{L_2}}{\|y\|_{L_2}} \le \delta_0 := \frac{2}{\pi}\overline{h}$$

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Time domain formulation :

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Time domain formulation :

$$\int_{0}^{+\infty} \|(\Delta_{sh} y)(\theta)\|^{2} d\theta \leq \delta_{0}^{2} \int_{0}^{+\infty} \|y(\theta)\|^{2} d\theta,$$

for all $y \in \mathcal{L}_{2}^{n}[0,\infty)$
$$\models \text{ IQC} : \int_{0}^{\infty} \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix}^{T} \prod \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix} d\theta \geq 0$$

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(Anti-)Passivity property (Fujioka, Automatica, 2009)

$$\int_0^{+\infty} y^{\mathsf{T}}(\theta)(\Delta_{sh}y)(\theta)d\theta \leq 0,$$

for all $y \in \mathcal{L}_2^n[0,\infty)$. • IQC :

$$\int_0^\infty \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix}^{\mathsf{T}} \mathsf{\Pi} \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix} d\theta \geq 0$$

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IQCs can be combined

$$\int_0^{+\infty} y^{\mathsf{T}}(\theta)(\Delta_{sh}y)(\theta)d\theta \leq 0, \quad \int_0^{+\infty} \|(\Delta_{sh}y)(\theta)\|^2 d\theta \leq \delta_0^2 \int_0^{+\infty} \|y(\theta)\|^2 d\theta,$$

Resulting IQC :

$$\int_{0}^{\infty} \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix}^{\mathsf{T}} \mathsf{\Pi} \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix} d\theta \geq \mathsf{0}$$

for all $y\in \mathcal{L}_2^n[0,\infty)$ and $e=\Delta_{sh}y$ with

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for all $y\in \mathcal{L}_2^n[0,\infty)$ and $e=\Delta_{sh}y$ with

$$\Pi = \begin{bmatrix} \delta_0^2 I & -I \\ -I & -I \end{bmatrix}$$

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Resulting IQC :

$$\int_{0}^{\infty} \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix}^{\mathsf{T}} \mathsf{\Pi} \begin{bmatrix} y(\theta) \\ e(\theta) \end{bmatrix} d\theta \geq 0$$

for all $y\in \mathcal{L}_2^n[0,\infty)$ and $e=\Delta_{sh}y$ with

$$\Pi = \begin{bmatrix} \delta_0^2 X & -Y \\ -Y & -X \end{bmatrix}$$

.

$$\begin{bmatrix} A_{cl}^{T}P + PA_{cl} & PB_{cl} \\ B_{cl}^{T}P & 0 \end{bmatrix} + \begin{bmatrix} C_{cl} & D_{cl} \\ 0 & I \end{bmatrix}^{T} \begin{bmatrix} \delta_{0}^{2}X & -Y \\ -Y & -X \end{bmatrix} \begin{bmatrix} C_{cl} & D_{cl} \\ 0 & I \end{bmatrix} < 0$$

Remarks :

 Many other performance specifications and nonlinearities can be described as IQCs (saturations, sector-bounded nonlinearities, etc.)

(Megretski and Rantzer, IEEE TAC 1997)

 For LTV, polytopic and nonlinear systems : re-interpretation in terms of supply functions

(Omran et al, Automatica 2014; ECC 2013)

Dissipativity-based approach

Closed-loop system

$$\dot{x}(t) = f(x(t)) + g(x(t)) K(x(s_k))$$

$$\dot{x}(t) = \underbrace{f(x(t)) + g(x(t))K(x(t))}_{f_n(x(t))} + \underbrace{g(x(t))}_{g_n(x(t))} \underbrace{\left(K(x(t_k)) - K(x(t))\right)}_{e(t)}$$

The system can be represented by the interconnection of :

$$\begin{cases} \dot{x}(t) = f_n(x(t)) + g_n(x(t))e(t) \\ y(t) = \frac{\partial K}{\partial x}\dot{x}(t) \end{cases}$$

with the operator $\Delta_{sh}: y
ightarrow e$ defined by :

$$e(t) = (\Delta_{sh} y)(t) = -\int_{s_k}^t y(\tau) d\tau$$

Dissipativity-based approach



For $(\Delta_{sh}y)(t) := -\int_{s_k}^t y(s) ds$, derive "supply functions" $S(y, \Delta_{sh}y)$ such that

$$\int_{s_k}^t \mathbf{S}(y, \Delta_{sh}y) ds \leq 0, \forall t \in [s_k, s_{k+1}).$$

Exponential stability condition : \exists "storage function" V(x), $\alpha > 0$ such that

$$\begin{split} \dot{V}(x(t)) + \alpha V(x(t)) &\leq \quad \boldsymbol{S}(y(t), \boldsymbol{e}(t)) \\ \dot{V}(x(t)) + \alpha V(x(t)) &\leq \quad \boldsymbol{S}(y(t), \boldsymbol{e}(t)) \exp(-\alpha \overline{h}) \end{split}$$

Properties of the operator

Boundedness property

For all
$$y \in L_2[s_k, s_{k+1})$$
 and $0 < X^* = X \in \mathbb{R}^{n \times n}$:
$$\int_{s_k}^t (\Delta_{sh} y)^* X(\Delta_{sh} y) \, ds - \delta_0^2 \int_{s_k}^t y^* X y \, ds \le 0, \quad \forall t \in [s_k, s_{k+1})$$

(Anti-)Passivity property

For all
$$y \in L_2[s_k, s_{k+1})$$
 and $0 \le Y^* = Y \in \mathbb{R}^{n \times n}$:
$$\int_{s_k}^t (\Delta_{sh} y)^* Y y \, ds + \int_{s_k}^t y^* Y(\Delta_{sh} y) \, ds \le 0, \quad \forall t \in [s_k, s_{k+1})$$

$$\Rightarrow \int_{s_k}^t \underbrace{\begin{bmatrix} y \\ e \end{bmatrix}^T \begin{bmatrix} -\delta_0^2 X & Y \\ Y & X \end{bmatrix} \begin{bmatrix} y \\ e \end{bmatrix}}_{\text{supply rate } \mathcal{S}(y, e)} ds \le 0, \quad \forall t \in [s_k, s_{k+1})$$

Robust stability analysis with respect to time-varying sampling

Strong inter-action between approaches

- Time-delay approach
 - \Rightarrow less conservative L_2 bound for I/O approach
 - \Rightarrow continuous-time version of convex embedding approach
- Hybrid (Impulsive) System modelling approach
 ⇒ discontinuous LKF
- Discrete-time and Convex Embedding
 ⇒ taking into account the sawtooth form of the delay
- I/O approach

 \Rightarrow new LKF based on Wirtingers inequalities

Dynamic control of sampling





- Event-Triggered Control
- Periodic Event-Triggered Control
- Self-Triggered Control (emulation of event-triggered control)
- State-Dependent Sampling (based on partition of the state space)

Dynamic control of sampling



Event-Triggered Control (continuous monitoring, control computation and actuation at event)

- E. Hendricks et. al ACC, 1994
- ▶ K. Astrom and B. Bernhardsson IFAC World Conf., 1999
- ► K.-E. Arzen IFAC World Conf., 1999
- Tabuada IEEE TAC 2007
- Lunze, Lehmann Automatica 2010

Example of Event-Triggered Control

Basic triggering condition

 $||x(t) - x(t_k)||^2 \ge \sigma^2 ||x(t)||^2$

Linearized model of inverted pendulum on a cart

 $\dot{x} = Ax + Bu$

where

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & -mg/M & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & g/I & 0 \end{bmatrix}, \ B = \begin{bmatrix} 1 \\ 1/M \\ 0 \\ -1/(MI) \end{bmatrix}.$$

- M the cart mass, m the mass of the pendulum, I the length of the pendulum arm, g - gravitational acceleration.
- ▶ system state is the vector $x = \begin{bmatrix} y & \dot{y} & \theta & \dot{\theta} \end{bmatrix}^T$; y the cart position, θ the pendulum angle with respect to the vertical.

•
$$T_{Schur} \approx 0.35s$$

Example of Event-Triggered Control

Basic triggering condition

 $||x(t) - x(t_k)||^2 \ge \sigma^2 ||x(t)||^2$



Simulation with $\sigma = 0.5$; Average sampling = 0.41s > 0.35s (periodic case).

Example of Event-Triggered Control

Basic triggering condition

 $||x(t) - x(t_k)||^2 \ge \sigma^2 ||x(t)||^2$



Simulation with $\sigma = 0.8!!!$

Systematic ETC design methods (Tabuada, TAC, 2007)

Linear System

 $\dot{x} = Ax + BKx(s_k), \ \forall t \in [s_k, s_{k+1})$

Nominal control loop + perturbation

$$\dot{x}(t) = \left[\underbrace{A + BK}_{A_{cl}}\right] x(t) + \underbrace{BK}_{B_{cl}} \underbrace{(x(s_k) - x(t))}_{e(t)}$$

• ISS - Lyapunov function $V(x) = x^T P x$

$$\dot{V}(x) \leq -lpha \|x\|^2 + \gamma \|e\|^2, \quad \forall \ (x, e)$$

Consider
$$\rho \in (0, 1)$$

 $\dot{V}(x(t)) \leq -\alpha \|x(t)\|^2 + \gamma \|e(t)\|^2,$
 $\leq -(1-\rho)\alpha \|x(t)\|^2 - \rho \alpha \|x(t)\|^2 + \gamma \|e(t)\|^2,$

Assume now that we enforce $-\rho \alpha \|x(t)\|^2 + \gamma \|e(t)\|^2 \le 0 \Rightarrow V(x(t)) < 0$

• Trigger condition : $||e(t)||^2 = \rho \alpha \gamma^{-1} ||x(t)||^2$

Remarks

- For LTI systems the exists a minimum inter-execution times
- ▶ The average sampling interval depends on the initial condition (not always greater than T_{Schur})
- Other ETC schemes
 - $\|x(t) x(t_k)\| \geq \delta$
 - $\|x(t) x(t_k)\| \ge \delta + \sigma \|x(t)\|$
 - ۰...

Dynamic control of sampling



Figure: Generic configuration

Self-Triggered Control (computation of the next time instant sensor / control data is needed)

- ► Wang, Lemmon IEEE TAC 2010
- Anta, Tabuada IEEE TAC 2010
- Mazo-Jr, Anta, Tabuada Automatica 2010
- Fiter et al. Nolcos 2013

Fundamental motivations

$$s_{k+1} = s_k + \tau(x_k), \ \tau : \mathbb{R}^n \to \mathbb{R}_+$$

What is the "best" sampling pattern?

• Which is the "best" trigger function / sampling map $\tau(x)$?

Self-triggering based on convex embedding (PhD C. Fiter)

Goal : use tools from the *robust control* framework to optimize the design of *sampling maps* !

(Fiter et al. Automatica, 2012)

Problem formulation

Consider the LTI system

$$\dot{x}(t) = Ax(t) + BKx(s_k), \forall t \in [s_k, s_{k+1}),$$

with sampling intervals defined by

$$s_{k+1} - s_k = \tau(x(s_k)), \ \forall k \in \mathbb{N},$$

with a sampling map $\tau : \mathbb{R}^n \to \mathbb{R}_+$ to be designed.

Problem : Given an LF $V(x) = x^T P x$, design a sampling map $\tau(x)$.

Idea of the approach

$$\dot{V}(x(t)) + 2\beta V(x(t)) \leq 0$$

For

$$V(x) = x^T P x$$
 and $\dot{x}(t) = A x(t) + B K x(s_k)$

Stability condition :

$$\underbrace{\begin{bmatrix} x(t) \\ x(s_k) \end{bmatrix}^T \begin{bmatrix} A^T P + PA + 2\beta P & PBK \\ * & 0 \end{bmatrix} \begin{bmatrix} x(t) \\ x(s_k) \end{bmatrix}}_{\mathcal{C}(x(t), x(s_k))} \leq 0,$$

Event-trigger :

 $\mathcal{C}\left(x(t),x(s_k)\right)=0$

Idea of the approach

Use the transition matrix Λ :

$$x(t) = \Lambda(\sigma)x(s_k) = \left(I + \int_0^\sigma e^{sA} ds(A + BK)\right)x(s_k), \ \sigma = t - s_k$$

Stability condition :

$$x^{T}(s_{k})\underbrace{\begin{bmatrix}\Lambda(\sigma)\\I\end{bmatrix}^{T}\begin{bmatrix}A^{T}P+PA+2\beta P&PBK*&0\end{bmatrix}\begin{bmatrix}\Lambda(\sigma)\\I\end{bmatrix}}_{\Pi(\sigma)}x(s_{k})\leq 0,$$

For self-triggering control the sampling map au(x) must satisfy

 $x^{T}(s_{k})\Pi(\sigma)x(s_{k}) \leq 0, \ \forall \ \sigma \in [0, \tau (x(s_{k}))]$

Remarks on the sampling map

 $x^T \Pi(\sigma) x \leq 0$

for all $x \in \mathbb{R}^n$ and $\sigma \in [0, \tau(x)]$ with

$$\Pi(\sigma) = \begin{bmatrix} \Lambda(\sigma) \\ I \end{bmatrix}^T \begin{bmatrix} A^T P + PA + 2\beta P & PBK \\ * & 0 \end{bmatrix} \begin{bmatrix} \Lambda(\sigma) \\ I \end{bmatrix},$$

- homogeneity property : $au(x) = au(lpha x), \ lpha > 0$
- $\tau(x)$ characterized by intersection of conic regions
- ▶ state-space region where $\tau(x_k) = \bar{\sigma}$ ensures the decay of V(x)

$$\mathcal{R}(\bar{\sigma}) = \left\{ x \in \mathbb{R}^n : x^T \Pi(\sigma) x \le 0, \forall \sigma \in [0, \bar{\sigma}] \right\}$$

infinite number of conic regions

Convex embedding according to time

Embed the matrix function $\Pi(\sigma)$, $\sigma \in [0, \overline{\sigma}]$ in a convex polytope


Convex embedding according to time

Embed the matrix function $\Pi(\sigma), \ \sigma \in [0, \overline{\sigma}]$ in a convex polytope



Numerical construction based on Taylor series approximation (Hetel, Daafouz, lung, IEEE TAC, 2006)

Solution (design of sampling map)



► For given P matrix, approximation of the state-space region where $\tau(x_k) = \bar{\sigma}$ ensures the decay of V(x) $\tilde{\mathcal{R}}(\bar{\sigma}) = \left\{ x \in \mathbb{R}^n : x^T \prod_i (P, \bar{\sigma}) x \le 0, i = 1, \dots, m \right\}$

Intersection of finite number of conic regions.

Extension based on Lyapunov-Razumikhin functions (submitted to Automatica)



Consider the system from Tabuada, IEEE TAC 2007 :

$$\dot{x}(t) = \begin{bmatrix} 0 & 1 \\ -2 & 3 \end{bmatrix} x(t) - \begin{bmatrix} 0 \\ 1 \end{bmatrix} \begin{bmatrix} -1 & 4 \end{bmatrix} x(t_k) + w(t).$$

State-angle dependent sampling map $\tau_{\rm max}$ for $\beta=$ 0.3, and different values of W



Simulations with $\beta = 0.3$ and W = 0.01 $(||w(t)||_2 \le 10\% ||x(s_k)||_2)$



Batch Reactor system from Mazo et. al ECC 2009

$$\dot{x}(t) = \begin{bmatrix} 1.38 & -0.20 & 6.71 & -5.67 \\ -0.58 & -4.29 & 0 & 0.67 \\ 1.06 & 4.27 & -6.65 & 5.89 \\ 0.04 & 4.27 & 1.34 & -2.10 \end{bmatrix} x(t) + \begin{bmatrix} 0 & 0 \\ 5.67 & 0 \\ 1.13 & -3.14 \\ 1.13 & 0 \end{bmatrix} u(t),$$
$$u(t) = -\begin{bmatrix} -0.1006 & 0.2469 & 0.0952 & 0.2447 \\ -1.4099 & 0.1966 & -0.0139 & -0.0823 \end{bmatrix} x(t_k).$$

Lower bound of inter-execution time :

- Mazo et. al ECC 2009 : 0.02s
- Convex embeddings (5th order Taylor approx., 36 subdivisions) : 0.18s

Simulations for the Batch Reactor system (with 10% perturbation)



 $au^* = 0.015$

Conclusion

- Present recent approaches for robust stability analylis
- Introduction to event- and self-triggering control

More information : see the tutorial paper in the proceedings of ECC 2014