

A unitary method for deadbeat control.

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Abstract

In this paper we give a numerical method to perform deadbeat control on a multi input system. The method constructs, in a recursive manner, a unitary state-space transformation yielding a coordinate system in which the feedback matrix is computed by merely solving a set of linear equations. Moreover, in this coordinate system one easily constructs the minimum norm solution to the problem. Along the way, the algorithm also computes orthonormal bases for the controllable subspaces of an (A,B)-pair, independently of the invertibility of the matrix A. Partial results of numerical stability are also obtained.

1. Introduction

We consider the linear system

$$\begin{matrix} x \\ 1+1 \end{matrix} = \begin{matrix} Ax + Bu \\ 1 \quad 1 \end{matrix} \quad (1)$$

where n is the state dimension and m the input dimension. The

problem of deadbeat control is to find a state feedback $u = Fx + v$ such that the resulting system:

$$\begin{matrix} x \\ 1+1 \end{matrix} = \begin{matrix} (A+BF)x + v \\ 1 \quad 1 \end{matrix} \quad (2)$$

has a nilpotent matrix $(A+BF)$, i.e. $(A+BF)^k = 0$, for some minimal power k. The solution of the homogenous part of the system (2) then 'dies out' after k steps [7]. This problem has been considered by several authors and several efforts have been undertaken recently to come up with numerically reliable methods to solve the problem [3][4][5][9][10][19]. The method presented in this paper is very similar to the one developed in [9][10]. In our special case though a simplified algorithm can be obtained which allows for an analysis of the numerical behavior of the method and permits the construction of the minimum norm solution to the problem.

2. Problem formulation

The method described in this paper is based on the use of unitary transformations only. These transformations are chosen because of their property of norm invariance with respect to certain norms:

$$\|U \cdot A \cdot V\| = \|A\| \quad \text{for } U, V \text{ unitary, i.e. } U^T U = U U^T = I \quad V^T V = V V^T = I$$

where $\| \cdot \|$ stands for both the spectral and Frobenius norms [14], and \cdot^T denotes the conjugate transpose of a matrix. As shown in the next section, this guarantees that the errors performed by the algorithm do not blow up -therefore resulting in a numerically stable algorithm- and also that the feedback matrix in the transformed coordinate system has still the same norm.

To start with, the (A,B)-pair is transformed via a unitary state-space transformation V to the block form (see e.g. [2][3][6][13][15][17][18]):

$$\begin{bmatrix} V^T B \\ \vdots \\ V^T A V \end{bmatrix} = \begin{bmatrix} B & A & X \\ \vdots & \vdots & \vdots \\ 0 & c & 0 \\ \vdots & \vdots & \vdots \\ 0 & c & A_- \end{bmatrix} = \quad (3a)$$

$$\begin{bmatrix} B \\ 1 \\ \vdots \\ 0 \\ \vdots \\ 0 \end{bmatrix} \begin{matrix} A_{1,1} & A_{1,2} & \dots & A_{1,k} & A_{1,k+1} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ A_{2,1} & A_{2,2} & \dots & A_{2,k} & A_{2,k+1} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \dots & 0 & 0 \end{matrix} \begin{matrix} A_{1,k+1} \\ \vdots \\ A_{2,k+1} \\ \vdots \\ \vdots \\ \vdots \\ A_{k+1,k+1} \end{matrix} \begin{matrix} r_1 \\ \vdots \\ r_2 \\ \vdots \\ \vdots \\ \vdots \\ r_k \\ \vdots \\ r_{k+1} \end{matrix} \quad (3b)$$

Here B and the $A_{1,1-1}$ off-diagonal blocks have full row rank r by construction. The modes of $A_{1,1-1}$ are clearly uncontrollable and no feedback will affect their location. Let us define the l -th reachable subspace as:

$$R_l(A,B) = \langle B \rangle + A \langle B \rangle + \dots + A^{l-1} \langle B \rangle \quad (4)$$

where $\langle \cdot \rangle$ denotes the range of a matrix. One easily checks that (with $r = m$, $r = 0$ for $l > k$) [16][17]:

$$\dim R_l(A,B) = \dim R(A,B) = \sum_{j=1}^l r \quad l=0, \dots \quad (5)$$

The remaining subsystem (A_c, B_c) is thus controllable because of the above rank properties and its controllability indices are given by:

$$\text{there are } (r_{1+1}, \dots, r_l) \text{ controllability indices } c_j \text{ equal to } l \text{ for } j=1, \dots, k \quad (6)$$

Notice that a system with m inputs always has m controllability indices [21]. The number k of indices r_l , on the other hand, does not depend on m but is equal to the largest controllability index:

$$k = c_m \quad (7)$$

In the sequel we assume $A_{1,1-1}$ does not exist and we thus identify (A,B) with (A_c, B_c) .

Consider now the spaces (called l -th controllable subspace in [8]):

$$S_l(A,B) = \{ x \mid A^l x \in \langle B \rangle + \dots + \langle B \rangle \} \quad l=1, \dots, k \quad (8)$$

This linear subspace is the set of all initial conditions x_0 to (1), that can be driven to zero in time l . Let A^{-1} denote the functional inverse of a map. Applied to a subspace S this thus means:

$$A^{-1} S = \{ x \mid Ax \in S \} \quad (9)$$

It is shown in [1][12] that the spaces S_l satisfy the recursion:

$$S_{l+1} = A^{-1} (S_l + \langle B \rangle) \quad (10)$$

$$\text{where } \begin{cases} S_0 = S \\ S_l = C S_{l-1} \dots C S_0 = S_{l+1} \end{cases} \quad (11)$$

$$l = \min \{ i \mid S_i = S_{i+1} \} \quad (11)$$

The spaces R_l and S_l are known to be invariant under feedback [1][12]

$$R_l(A,B) = R_l(A+BF, B) \quad (12)$$

$$S_l(A,B) = S_l(A+BF, B) \quad (12)$$

One proves for a controllable system (A,B) that:

$$l = k \quad \dim S_l = \dim R_l = d = \sum_{j=1}^l r_j \quad (13)$$

This immediately follows from the fact that $\bar{A} = A+BF$ can be chosen to be invertible [21] and that then:

$$R_l = \bar{A}^{-1} S_l \quad (14)$$

This property will be used in the sequel. A feedback matrix F is now a solution to the deadbeat control problem iff [1][12]:

$$(A+BF) S_l \subset S_{l-1} \quad l=1, \dots, k \quad (15)$$

Let U be a unitary transformation partitioned in k blocks of r_k columns:

$$U = \begin{bmatrix} \bar{U}_1 & & & \\ \bar{U}_2 & & & \\ \vdots & & & \\ \bar{U}_k & & & \end{bmatrix} \quad (16)$$

Because of the special structure of the transformation matrices U^{-1} (39b) it follows that:

$$\begin{bmatrix} B & U \\ 1 & \\ \vdots & \\ \vdots & \\ B & U \\ k & \end{bmatrix} \begin{bmatrix} A & U \\ 1 & \\ \vdots & \\ \vdots & \\ A & U \\ k & \end{bmatrix} = U^{-1} \begin{bmatrix} 1 & -1 & & & \\ B & 1 & & & \\ 0 & & & & \\ \vdots & & & & \\ \vdots & & & & \\ 0 & & & & \\ 0 & & & & \end{bmatrix} \begin{bmatrix} R & 1 \\ 1 & \\ \vdots & \\ \vdots & \\ 0 & \end{bmatrix} \quad (42)$$

with B^{-1} of full row rank. The minimum norm solution G in (29) of the system (28) is thus also the minimum norm solution of

$$\begin{bmatrix} A & U \\ 1 & \\ \vdots & \\ \vdots & \\ A & U \\ k & \end{bmatrix} + \begin{bmatrix} B & U \\ 1 & \\ \vdots & \\ \vdots & \\ B & U \\ k & \end{bmatrix} \cdot G = 0 \quad (43)$$

and this is thus the corresponding l -th submatrix of F . Let us now write the analogous perturbed equations, where computed and therefore perturbed quantities are denoted with an upper bar. Unitary transformations can be performed in a backward stable manner [14][20] and thus equation (40) yields:

$$\bar{A} = U^{-1} \bar{A} U, \quad \bar{B} = U^{-1} B \quad (44a)$$

with
$$\bar{U} = U + \Delta U, \quad U^{-1} U = I, \quad \|\Delta U\| = \epsilon \quad (44b)$$

and with ϵ of the order of the relative precision of the computer. Notice that in fact G is not computed in this coordinate system but rather by solving the equivalent equation (29). Each separate column of the computed solutions \bar{G} $l=1, \dots, k$ is then obtained in a backward

stable manner but one can not guarantee [14] that there exists single ϵ perturbations \bar{A} and \bar{B} of A and B , respectively, such that

$$\begin{pmatrix} \bar{A} & + & \bar{B} \cdot \bar{F} \\ e & & e \end{pmatrix} \quad (45)$$

has exactly the zero structure described by (18). Yet one can show (the proof is omitted here in the interests of brevity) that there exist perturbations \bar{A} and \bar{B} satisfying (45) with the weaker bounds:

$$\bar{A} = U^{-1} \bar{A} U^{-1}, \quad \bar{A} = A + \Delta A, \quad \|\Delta A\| = \epsilon \left[\|A\| + \epsilon \cdot \|B\| \cdot \|F\| \right] \quad (46a)$$

$$\bar{B} = U^{-1} \bar{B}, \quad \bar{B} = B + \Delta B, \quad \|\Delta B\| = \epsilon \cdot \|B\| \quad (46b)$$

$$F = \bar{F} U^{-1} \quad (46c)$$

where ϵ , ϵ and ϵ are of the order of ϵ , and where \bar{U} and \bar{F} are the exact matrices stored in computer (notice that we do not have F in computer). Moreover,

$$\left[(A + \Delta A) + (B + \Delta B) \bar{F} U^{-1} \right]_k = 0 \quad (47)$$

Although we can not prove backward stability for this part of the algorithm, one obtains for the norm of $[A + B \cdot \bar{F} U^{-1}]_k$ bounds that are of the same order than those that would be obtained for a stable algorithm. This method does therefore not behave worse than a stable method in this sense.

In order to prove that the obtained feedback matrix F is the unique minimum (Frobenius) norm solution to the problem we observe that this is the case by construction for each of the submatrices G of F in (43). Since for the Frobenius norm we have

$$\|F\|_F^2 = \sum_{i=1}^n \|F_i\|_2^2 = \sum_{i=1}^n \|G_i\|_2^2 \quad (48)$$

this then also holds for F and F in their respective coordinate systems.

We terminate this section with an example.

Example

$$\text{Let } A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 1 & 0 \end{bmatrix}, B = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$$

This is already in staircase form ($r=2, r=1$). We then find

$$F = \begin{bmatrix} -1 & -1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{bmatrix}, U = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix}, F = \begin{bmatrix} -1 & 0 & -1 \\ 0 & -1 & -1 \\ 0 & -1 & -1 \end{bmatrix}$$

$$A+BF = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}, A+BF = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

Notice that the general solution F to the deadbeat problem is

$$F = \begin{bmatrix} -1 & -1 & d \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{bmatrix}, A+BF = \begin{bmatrix} 0 & 0 & d \\ 0 & 0 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

Clearly F is the minimal Frobenius norm solution, but this can be checked not to hold for the 2-norm on this example (take e.g. $d=1/2$).

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