A unitary method for deadbeat control.

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Abstract

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. constructs the minimum norm solution to the problem. Along the way, linear equations. Moreover, in this coordinate system one easily a unitary state-space transformation yielding a coordinate system in on a multi input system. The method constructs, in a recursive manner, which the feedback matrix is computed by merely solving a set of In this paper we give a numerical method to perform deadbeat control

1. Introduction

We consider the linear system

$$x = Ax + Bu$$
 (1)
 $1+1$ 1 1

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

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

$$x = (A+BF)x + v$$
 (2)
1+1 1 1

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

2. Problem formulation

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

!!U.A.V!! = !!A!! for U, V unitary, i.e. U'U=UU'=I V'V=VV'=I

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

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

$$\begin{bmatrix} V'B & V'AV \\ & & &$$

Here B and the A off-diagonal blocks have full row rank r by 1,1-1 1,2-1 construction. The modes of A_ are clearly uncontrollable and no feedback will affect their location. Let us define the i-th reachable

$$R (A,B) = \langle B \rangle + A \langle B \rangle + A \langle B \rangle + \dots + A \langle B \rangle$$

r = m, r = 0 for 1>k) [16][17]): where <.> denotes the range of a matrix. One easily checks that (with

 ${\mathfrak c}$ c c above rank properties and its controllability indices are given by : The remaining subsystem (A $_{
m c}$,B $_{
m c}$) is thus controllable because of the

(6)

equal to 1 for 1=1,...,k

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

In the sequel we assume A_{\perp} does not exist and we thus identify (A,B)

with (A ,B). c $_{\rm C}$ Consider now the spaces (called 1-th controllable subspace in [8]):

$$S (A,B) = \{ x \mid A x \in A < B > + ... + < B > \}$$
 1=1,...,k (8)

inverse of a map. Applied to a subspace S this thus means : that can be driven to zero in time 1. Let ${f A}$ denote the functional This linear subspace is the set of all initial conditions x to (1) 9)

It is shown in [1][12] that the spaces S satisfy the recursion : \mathbf{i}

$$S = A (S + \langle B \rangle)$$

$$1+1 \qquad 1$$

$$0 = S \subset S \subset ... \subset S = S = ...$$

$$1 \qquad 1+1$$
(10)

where

(1:)

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

(13)

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

$$R = \frac{1}{A}S \tag{14}$$

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

Let U be a unitary transformation partitioned in k blocks of r k

such that :

Let then F be a solution of (15) then one proves that :

(18)

This follows from the fact that in the new coordinate system (i.e.

after the similarity transformation U'.U) the spaces S are spanned by .

$$S = \left\langle \begin{array}{c} d \\ 1 \\ 0 \end{array} \right\rangle \qquad 1 = 1, \dots, k \tag{19}$$

3. A recursive method

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We now describe a method for constructing U and F such that U'(A+BF)U has the above form (18). The algorithm is recursive and consists of k steps, where k is as defined above in (3b). We will show that at the end of each step i the following form is obtained:

and the subsystem (A $_{
m A}$ B) is in staircase form :

where the leading blocks B and A $j=1+2,\ldots,k$ have full row i+1 j,j-1 rank. At the beginning of step 1 (i.e. at the end of step 0) this is indeed satisfied since this is merely the staircase form (3). We now derive step 1 of the recursive algorithm. At the beginning of this step we thus have the configuration (20)-(23) with 1 decremented by 1. We then construct transformation and feedback matrices

that only affect the subsystem (A ,B). We are thus trying to 1 1 s s find matrices f and U such that:

or equivalently:

This is obtained as follows: let U be a unitary transformation 1-1 s triangularizing A (with r , j=i,...,k as in (3)):

Here again the result was paritioned conformably with ${\tt A}$. Then solve the equation

I-1 This equation has a solution since B has full row rank and thus 1 has a left inverse [14]. A minimum norm solution G is given by 1

where . denotes the Moore Penrose inverse of a matrix. Notice that this is a minimum norm solution in the spectral norm and moreover the unique minimum norm solution in the Frobenius norm [14].

Using the feedback:

$$\mathbf{F} = \begin{bmatrix} \mathbf{G} & \mathbf{O} & \dots & \dots & \mathbf{O} \end{bmatrix} \mathbf{U}^{1}$$

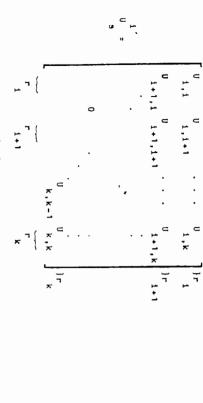
$$\mathbf{S} = \begin{bmatrix} \mathbf{G} & \mathbf{O} & \dots & \dots & \mathbf{O} \end{bmatrix} \mathbf{U}^{1}$$

$$(30)$$

it is easily seen that (A +B F)U is equal to s +B S +B

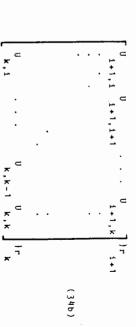
and thus satisfies (26).

I' i=1 we now prove that U has the same block structure as A , i.e.: s



(32)

Indeed, when writing (27) as :



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Since S is an upper triangular invertible matrix we indeed find that the blocks U with j>1+1 are zero and that the blocks U have j,1 linearly independent rows, which completes the proof. I Because of the above structure of the transformation U , we have that, after this step 1, the following form is obtained:

Moreover the identities:

follow from (31)(32) and these imply that the blocks in (36) have

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Embedding this in (20)-(23) for i decremented by 1, we clearly retrieve the form (20)-(23) at the end of step i. The updating of the transformation and feedback matrices are easily checked to be:

The last equality follows from the fact that the feedback matrices F U have their last (n-d) columns equal to zero and are there i-1i-1 fore unaffected by the subsequent transformations U , for j>i-1.

After k steps of this recursion, one finally obtains:

$$\begin{pmatrix}
\mathbf{k} & 1 & 2 & \mathbf{k} \\
0 & \mathbf{i} & \mathbf{i} & 0 \\
1 & 0 & \mathbf{i} & \mathbf{i}
\end{pmatrix}$$

(396)

(39a)

where

This is now clearly in the form (18) as requested in section 2.

4. Numerical Considerations

In this section we discuss the numerical stability of the above method and show that it yields a minimum norm solution to the problem when solutions are not unique.

To analyze the stability of the algorithm, we first remark that the transformation matrix U obtained by the algorithm is independent of the feedback matrix F and that it satisfies (16)(17), i.e. the first d columns of U span the i-th controllable subspace S in the coordinate system of (3). This can be checked by induction on the algorithm but it also follows from (15)(16)(17) and the fact that the spaces S are defined independently of the feedback matrix F (see e.g. in (8) or (10)).

Let us now look at the problem in the coordinate system of (A ,B), u $\,$ u $\,$ partitioned conformably with the original (A,B)-pair :

Since in this coordinate system there exists a feedback matrix F usuch that A +B F has the form (18), we have that:
u u u

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Because of the special structure of the transformation matrices U $$\rm (39b)$ it follows that:

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

and this is thus the corresponding 1-th submatrix of F. Let us now write the analagous 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:

$$\overrightarrow{A} = \overrightarrow{U}' \overrightarrow{A} \overrightarrow{U}$$
, $\overrightarrow{B} = \overrightarrow{U}' \overrightarrow{B}$ (44a)

$$\overline{U} = U + \Delta U$$
, $U'U = I$, $||\Delta U|| = \epsilon$ (44b)

and with ϵ of the order of the relative precision ϵ 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 G i=1,...,k is then obtained in a backward in the computed solutions G i=1,...,k is then obtained in a backward in the computed solutions G i=1,...,k is then obtained in a backward in the computed solutions G i=1,...,k is then obtained in a backward in the computed solutions G i=1,...,k is then obtained in a backward in the computed solutions G i=1,...,k is then obtained in a backward in the computed solutions G i=1,...,k is then obtained in a backward in the computed solutions G i=1,...,k is then obtained in a backward in the computed solutions G i=1,...,k is the computed solutions G i=1,...,K is the computed in this constant G is G in the computed solution G in the computed solution G is G in the computed solution G is G in the compu

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

$$(\overline{A} + \overline{B} \cdot \overline{F})$$
 (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 $\overline{\bf A}$ and $\overline{\bf B}$ satisfying (45) with the weaker bounds :

$$\overline{A} = \overline{U}.\overline{A}.\overline{U}', \ \overline{A} = A+\Delta A, \ ||\Delta A|| = e ||A||+e ||B||.||F||$$
 (46a)

$$\overline{B} = \overline{U} \cdot \overline{B}$$
, $\overline{B} = B + \Delta B$, $||\Delta B|| = \varepsilon ||B||$ (46b)

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

$$\begin{bmatrix} (A+\Delta A)+(B+\Delta B)\overline{F} \ \overline{U}' \end{bmatrix}^{K} = 0$$
 (47)

Although we can not prove backward stability for this part of the algorithm, one obtains for the norm of [A+B.F \overline{U}'] 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

$$||F|| = ||F|| = \sum_{i=1}^{2} ||G|| = 2$$
 (48)

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

We terminate this section with an example.

Example

Let

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

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

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

Notice that the general solution \mathbf{F} to the deadbeat problem is

$$\begin{bmatrix}
8 & -1 & -1 & d \\
0 & -1 & 1
\end{bmatrix}, A + B F = \begin{bmatrix}
0 & 0 & d \\
0 & 0 & -1
\end{bmatrix}$$

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

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