

H-Infinity Control Design Via Convex Optimization: Toward
A Comprehensive Design Environment

by

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ABSTRACT

The problem of systematically designing a control system continues to remain a subject of intense research. In this thesis, a very powerful control system design environment for Linear Time-Invariant (LTI) Multiple-Input Multiple-Output (MIMO) plants is presented. The environment has been designed to address a broad set of closed loop metrics and constraints; e.g. weighted \mathcal{H}^∞ closed loop performance subject to closed loop frequency and/or time domain constraints (e.g. peak frequency response, peak overshoot, peak controls, etc.). The general problem considered – a generalized weighted mixed-sensitivity problem subject to constraints – permits designers to directly address and tradeoff multivariable properties at distinct loop breaking points; e.g. at plant outputs and at plant inputs. As such, the environment is particularly powerful for (poorly conditioned) multivariable plants. The Youla parameterization is used to parameterize the set of all stabilizing LTI proper controllers. This is used to convexify the general problem being addressed. Several bases are used to turn the resulting infinite-dimensional problem into a finite-dimensional problem for which there exist many efficient convex optimization algorithms. A simple cutting plane algorithm is used within the environment. Academic and physical examples are presented to illustrate the utility of the environment.

To my parents

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Chapter 1

INTRODUCTION AND OVERVIEW

1.1 Motivation

This dissertation presents a powerful control system design environment for linear time invariant (LTI) multiple-input multiple-output (MIMO) plants. A generalized weighted mixed-sensitivity problem subject to constraints is formulated and solved using the design environment. This user-friendly Graphical User Interface (GUI) tool permits designers to directly address and tradeoff closed loop properties at distinct loop breaking points.

In multivariable systems, feedback properties must be analysed at different loop breaking points [8; 10; 11]. Loop shaping at one loop breaking point might not result in good properties at a different loop breaking point [8]. This is true especially for ill-conditioned plants [9; 22]. Relating closed loop functions with controller transfer function matrix is not straightforward. This makes the control problem difficult [17]. Hence a design tool that addresses loop shaping at distinct loop breaking points could give the designer freedom to trade-off closed loop properties depending on problem objectives.

Our work is motivated by the following control design objectives:

1. A design tool that can handle broad class of SISO and MIMO plants helps in systematically designing controllers with desired control objectives.
2. Closed loop properties at distinct loop breaking points, e.g., plant output and input need to be shaped in order to achieve an acceptable trade-off.

3. Closed loop metrics, specifications and constraints make the design problem difficult. A design tool that can handle broad class of control objectives need to be developed.

1.2 Control Methodology

\mathcal{H}^∞ control problems address have been used extensively as a frequency domain loopshaping technique [27; 28; 15; 14]. Minimizing the \mathcal{H}^∞ norm of the weighted closed loop transfer functions minimizes the peak of largest singular value of the system. In this work, in order to address loopshaping at distinct loop-breaking points, we reformulate the problem as a generalized mixed sensitivity minimization. This is discussed in Chapter 2.

1.3 Approach Taken

The generalized weighted mixed-sensitivity problem subject to constraints that is formulated is a nonlinear problem in controller (K). Youla Q-parameterization is used to convexify the problem. This parameterizes the set of all possible stable LTI controllers [25; 7; 13; 24; 26] . Several bases are used to turn the resulting infinite-dimensional problem into a finite-dimensional problem. A broad class of control system design specifications may be posed as convex constraints on the closed loop transfer function matrix [2]. Convex optimizations algorithm is employed to solve the problem efficiently [12; 6; 3]. The design environment uses these concepts to find the solution to our generalized weighted mixed-sensitivity problem.

1.4 Overview of Thesis

In Chapter 2 we formulate the generalized mixed-sensitivity problem. In Chapter 3, we formulate the problem into a convex optimization in parameter- Q . Chapter 6

shows the utility of our design environment. In Chapter ??, we illustrate the design using examples and applications.

Chapter 2

GENERALIZED \mathcal{H}^∞ MIXED SENSITIVITY OPTIMIZATION PROBLEM

2.1 Introduction

In this chapter, the formulation of generalized \mathcal{H}^∞ mixed-sensitivity minimization problem subject to convex constraints is discussed.

Consider the feedback system in Figure 2.1.

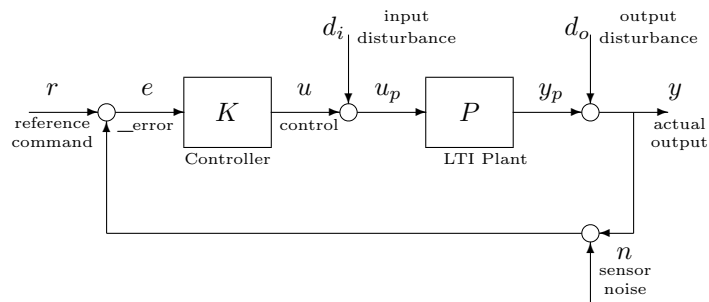


Figure 2.1: Visualization of Standard Negative Feedback Loop

We assume that P and K are MIMO LTI systems (i.e. transfer function matrices).

Closed Loop Transfer Function Matrices. The closed loop transfer function matrices with the loop broken at plant output and input are given by [10],[19]:

- *Sensitivity at plant output*

$$S_o \stackrel{\text{def}}{=} [I + PK]^{-1} \tag{2.1}$$

- *Reference to control transfer function*

$$T_{ru} \stackrel{\text{def}}{=} KS = K[I + PK]^{-1}. \tag{2.2}$$

- *Complementary sensitivity at plant output*

$$T_o \stackrel{\text{def}}{=} I - S_o = PK[I + PK]^{-1}. \quad (2.3)$$

- *Sensitivity at plant input*

$$S_i \stackrel{\text{def}}{=} [I + KP]^{-1}. \quad (2.4)$$

- *Input disturbance to output transfer function*

$$PS_i \stackrel{\text{def}}{=} P[I + KP]^{-1}. \quad (2.5)$$

- *Complementary sensitivity at plant output*

$$T_i \stackrel{\text{def}}{=} [I + KP]^{-1}KP. \quad (2.6)$$

Closed Loop Design Objectives. General closed loop objectives associated with feedback design may be stated as follows:

- the closed loop system should be stable
- $\sigma_{max}[S_o(j\omega)]$ and $\sigma_{max}[S_i(j\omega)]$ should be small at low frequencies for good low frequency command following and disturbance attenuation
- $\sigma_{max}[K(j\omega)S_o(j\omega)]$ should not be too large to prevent the controls from getting too large for anticipated exogenous signals
- $\sigma_{max}[P(j\omega)S_i(j\omega)]$ should be small at high frequencies for good high frequency input disturbance attenuation
- $\sigma_{max}[P(j\omega)S_i(j\omega)]$ should be small at low frequencies for good low frequency input disturbance attenuation

- $\sigma_{max} [T_o(j\omega)]$ and $\sigma_{max} [T_i(j\omega)]$ should be small at high frequencies for good high frequency noise attenuation
- $\sigma_{max} [T_o(j\omega)]$ and $\sigma_{max} [T_i(j\omega)]$ should not be too large in order for the closed loop system to be robust with respect to multiplicative modeling errors at the plant output.

Here, $\sigma_{max} [M]$ denotes the maximum singular value of M .

2.2 Standard \mathcal{H}^∞ Mixed-Sensitivity Minimization Problem: Pros and Cons

The Standard Weighted \mathcal{H}^∞ mixed sensitivity optimization problem that addresses closed loop maps at plant output is as follows [27; 28; 15; 21; 5; 1]:

$$K = \arg\{ \min_{K \text{ stabilizing}} \gamma \mid \left\| \begin{bmatrix} W_1 S_o \\ W_2 K S_o \\ W_3 T_o \end{bmatrix} \right\|_{\mathcal{H}^\infty} < \gamma \} \quad (2.7)$$

where W_1, W_2, W_3 are frequency-dependent weighting matrices that are used to trade-off the properties of $S_o, K S_o$, and T_o .

One of the main drawback of having only the transfer function matrices from reference r to output y is that, it might result in bad feedback properties at the plant input. In other words, good feedback properties at plant output does not guarantee good properties at plant input [11].

$$\frac{1}{\kappa[P]} \sigma_j [S_o] \leq \sigma_j [S_i] \leq \kappa[P] \sigma_j [S_o] \quad (2.8)$$

where κ represents the condition number of the plant. If the condition number of the plant is high, achieving good feedback properties at plant output might result in bad properties at plant input.

2.3 Proposed Generalized \mathcal{H}^∞ Mixed Sensitivity Problem

In this work, to address our design problem, we consider the following weighted \mathcal{H}^∞ mixed sensitivity problem:

$$K = \arg\left\{ \min_{K \text{ stabilizing}} \gamma \mid \max \left(\left\| \begin{bmatrix} W_1 S_o \\ W_2 K S_o \\ W_3 T_o \end{bmatrix} \right\|_{\mathcal{H}^\infty}, \rho \left\| \begin{bmatrix} W_4 S_i \\ W_5 P S_i \\ W_6 T_i \end{bmatrix} \right\|_{\mathcal{H}^\infty} \right) < \gamma \right\} \quad (2.9)$$

where $W_1, W_2, W_3, W_4, W_5, W_6$ are frequency-dependent weighting matrices that are used to trade-off the properties of $S_o, K S_o, T_o, S_i, P S_i$ and T_i , and ρ is a scalar used to trade-off properties at the two loop breaking points.

Solution Method: The approach taken in this work is as described below.

- **Achieving Convexity Via Youla Parameterization.** The approach relies on using the Youla Q -Parameterization [25] to transform the transfer matrices ($S_o, K S_o, T_o, S_i, P S_i$ and T_i) that depend nonlinearly on K into transfer matrices that depend affinely on the stable Youla parameter on Q (stable transfer matrix). This results in a transfer function matrices that are convex in Q . Since the \mathcal{H}^∞ norm is also a convex functional [2], the Youla parameterization results in a convex problem in Q .
- **Obtaining a Finite-Dimensional Convex Problem.** Because Q can be an arbitrary stable transfer function matrix, the resulting problem is infinite-dimensional. Fortunately, any real-rational Q may be approximated by a finite linear combination of a real-rational stable transfer function matrices. This permits us to transform the infinite-dimensional convex problem in Q to a finite-dimensional convex optimization problem in the coefficients defining the above linear combination.

It should be noted that many control system performance specifications may be posed as convex constraints [2], namely overshoot and peak magnitude frequency response.

2.4 Accomodating Convex Constraints

The plant P and the weighting functions should be viewed as forming an *generalized plant* G as shown in Figure 2.2. $w \in \mathcal{R}^w$ represents exogenous signals (e.g. reference commands), $u \in \mathcal{R}^u$ represents controls, $e \in \mathcal{R}^e$ represents measurements, and $z \in \mathcal{R}^z$ represents regulated variables.

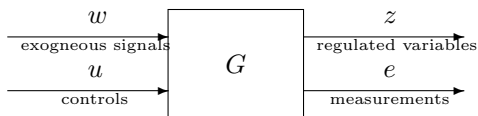


Figure 2.2: Visualization of Augmented Plant G

General Control System Design Problem. Given the above, the new optimization problem to be solved is that of finding a stabilizing finite-dimensional LTI controller K that minimizes the \mathcal{H}^∞ norm of the transfer function matrix from while satisfying all the constraints.

This optimization problem may be posed as follows:

$$K = \arg\left\{ \min_{K \text{ stabilizing}} \gamma \mid \left(\left\| \begin{bmatrix} W_1 S_o \\ W_2 K S_o \\ W_3 T_o \end{bmatrix} \right\|_{\mathcal{H}^\infty}, \left\| \begin{bmatrix} \rho W_4 S_i \\ \rho W_5 P S_i \\ \rho W_6 T_i \end{bmatrix} \right\|_{\mathcal{H}^\infty} \right) < \gamma \right. \quad (2.10)$$

$$C_i \left(\begin{array}{c} W_{1c}^i S_o \\ W_{2c}^i K S_o \\ W_{3c}^i T_o \\ W_{4c}^i S_i \\ W_{5c}^i P S_i \\ W_{6c}^i S_i \end{array} \right) \leq c_i \quad i = 1, 2, \dots \} \quad (2.11)$$

where $C_k(\cdot)$ denotes the k^{th} constraint functional and $c_k \in \mathcal{R}$.

It should be noted that the augmented plant G contains all subsystems essential to carry out the optimization. After the optimization process is carried out, the resulting controller K can then be inserted into the unity feedback system shown in Figure 2.1.

2.5 Summary and Conclusions

Observations about General Control System Design Problem. Given the above formulation, it is important to note the following:

- the above optimization problem for K is nonlinear and infinite-dimensional
- no closed form solution or direct approach exists for the above problem.

The next chapter discusses about posing the control system design problem as a convex optimization problem. In this chapter, we formulated a problem to shape the feedback properties at different loop-breaking points.

CONVEXIFICATION OF THE PROBLEM

3.1 Introduction

The original nonlinear infinite-dimensional optimization problem may be transformed to a finite-dimensional convex optimization problem for which efficient algorithms exist. This is done in several steps.

1. *Achieving Convexity.* First, the the Youla Q -Parameterization [25] is used to parameterize the set of all stabilizing controllers for an LTI plant. It is shown how this parameterization leads to an affine closed loop transfer function matrix $T_{wz}(Q)$ in the parameter Q . This transforms our problem to a convex optimization problem - albeit infinite-dimensional.
2. *Achieving Finite-Dimensionality.* Next, approximation ideas are used to approximate Q and transform the infinite-dimensional problem to a finite-dimensional problem for which efficient algorithms exist.

3.2 Youla Q -Parameterization of All Stabilizing Controllers

This section describes the Youla Q -Parameterization - a parameterization for the set of all LTI compensators that stabilize an LTI plant.

Parameterizing the Set of All Stabilizing Controllers

Given an LTI plant $P = [A, B, C, D]$, the set of all proper LTI controllers $S(P)$ that internally stabilize P may be parameterized as follows:

$$S(P) = K(Q) | Q \in \mathcal{H}^\infty \tag{3.1}$$

More specifically, if K_o internally stabilizes P , then there exists $Q_o \in \mathcal{H}^\infty$ such that $K_o = K(Q_o)$. Moreover $K(Q)$ internally stabilizes P for any given $Q \in \mathcal{H}^\infty$.

Observer Based Youla Q-Parameterization The parameterization $K(Q)$ may be constructed in terms of a model based compensator $K_{mbc} = [A - BF - L(C - DF), -L, -F]$ that stabilizes P and a stable transfer function matrix Q ($Q \in \mathcal{H}^\infty$) as in Figure 3.1.

$$\dot{x}_k = (A - BF - L(C - DF))x_k - Le + (B - LD)\hat{v} \quad (3.2)$$

$$u = -Fx_k + \hat{v} \quad (3.3)$$

$$\hat{v} = Qv \quad (3.4)$$

$$v = -(C - DG)x_k - e - D\hat{v} \quad (3.5)$$

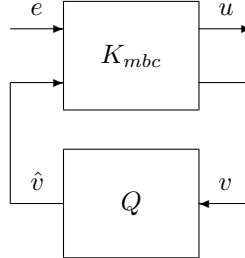


Figure 3.1: Visualization Q Connected to an Observer-Based Controller J

where $Q \in \mathcal{H}^\infty$ is any stable transfer function matrix. $K(Q)$ may be re-written as follows:

$$K_{mbc} = \left[\begin{array}{c|cc} A + BF + LC + LDF & -L & B + LD \\ \hline F & 0 & I \\ \hline -(C + DF) & I & -D \end{array} \right] \quad (3.6)$$

$$\hat{v} = Qv \quad (3.7)$$

The observer based structure of $K(Q)$ is shown in Figure 3.2

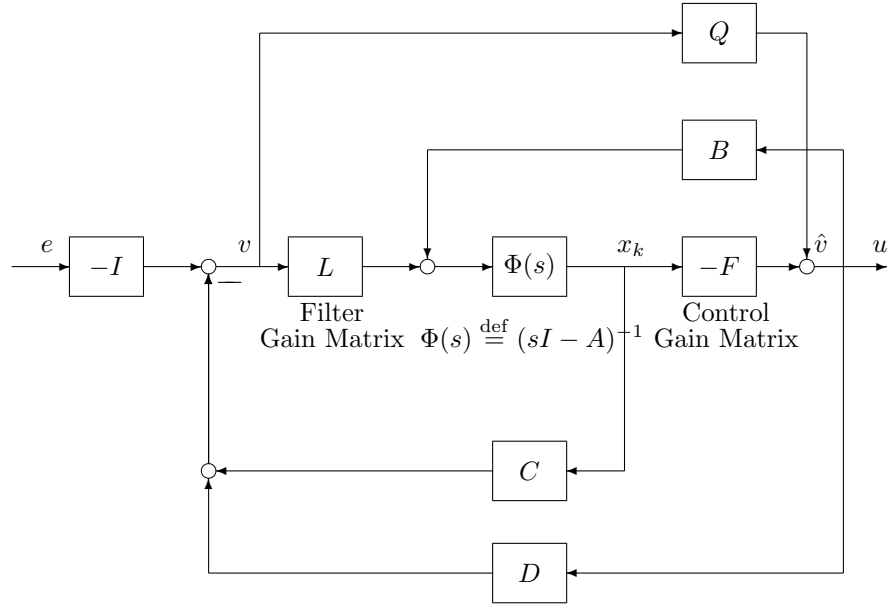


Figure 3.2: Observer Based Q -Parameterization for the Set of All Stabilizing LTI Controllers $K(Q)$

Controller State Space Representation. If x_Q denotes the state of

$$Q \stackrel{\text{def}}{=} \left[\begin{array}{c|c} A_Q & B_Q \\ \hline C_Q & D_Q \end{array} \right] \quad (3.8)$$

This yields the following state space representation for the controller $K(Q)$:

$$K(Q) = \left[\begin{array}{c|c} A_K & B_K \\ \hline C_K & D_K \end{array} \right] = \left[\begin{array}{cc|c} A - BF - LC - BD_Q C & BC_Q & BD_Q - L \\ -B_Q C & A_Q & B_Q \\ \hline F - D_Q C & C_Q & D_Q \end{array} \right]. \quad (3.9)$$

It should be noted that the Youla parameterization is constructed from a nominal controller defined by $Q = 0$. This nominal controller - and hence the Youla parameterization - is defined by the control gain matrix F , and the filter gain matrix L . F and L are not unique.

Coprime Factorization Approach

The set of all proper LTI controllers $K(Q)$ that internally stabilize P may be parameterized as follows [7; 20]:

$$K(Q) = (N_k - D_p Q)(D_k - N_p Q)^{-1} \quad (3.10)$$

where

$$N_p = \left[\begin{array}{c|c} A - BF & B \\ \hline C - DF & D \end{array} \right] \quad D_p = \left[\begin{array}{c|c} A - BF & B \\ \hline -F & I \end{array} \right] \quad (3.11)$$

$$N_k = - \left[\begin{array}{c|c} A - BF & L \\ \hline -F & 0 \end{array} \right] \quad D_k = \left[\begin{array}{c|c} A - BF & L \\ \hline C - DF & I \end{array} \right] \quad (3.12)$$

It should be noted that $K_o = N_k D_k^{-1}$ represents one strictly proper LTI compensator that internally stabilizes P .

$K(Q)$ may also be parameterized as follows:

$$K(Q) = (\tilde{D}_k - Q\tilde{N}_p)^{-1}(\tilde{N}_k - Q\tilde{D}_p) \quad (3.13)$$

where

$$\tilde{N}_p = \left[\begin{array}{c|c} A - LC & B - LD \\ \hline C & D \end{array} \right] \quad \tilde{D}_p = \left[\begin{array}{c|c} A - LC & -L \\ \hline C & I \end{array} \right] \quad (3.14)$$

$$\tilde{N}_k = - \left[\begin{array}{c|c} A - LC & L \\ \hline -F & 0 \end{array} \right] \quad \tilde{D}_k = \left[\begin{array}{c|c} A - LC & -(B - LD) \\ \hline F & I \end{array} \right] \quad (3.15)$$

$\tilde{K}_o = \tilde{D}_k^{-1} \tilde{N}_k$ represents one strictly proper LTI compensator that internally stabilizes P .

Achieving affiness:

Consider a unity (positive) feedback loop with compensator $K(Q)$ in series with P .

The closed-loop transfer function matrices can be parameterized as follows:

$$S_o(Q) = [I + PK(Q)]^{-1} \quad (3.16)$$

$$= [D_k - N_p Q] \tilde{D}_p \quad (3.17)$$

$$S_i(Q) = [I + K(Q)P]^{-1} \quad (3.18)$$

$$= D_p [\tilde{D}_k - Q \tilde{N}_p] \quad (3.19)$$

$$K(Q)S_o(Q) = S_i(Q)K(Q) \quad (3.20)$$

$$= D_p [\tilde{N}_k + Q \tilde{D}_p] \quad (3.21)$$

$$PS_i(Q) = N_p [\tilde{D}_k - Q \tilde{N}_p] \quad (3.22)$$

$$= [D_k - N_p Q] \tilde{N}_p \quad (3.23)$$

$$T_o(Q) = I - S_o(Q) \quad (3.24)$$

$$= N_p [\tilde{N}_k + Q \tilde{D}_p] \quad (3.25)$$

$$T_i(Q) = S_i(Q)K(Q)P \quad (3.26)$$

$$= [D_p N_k \tilde{D}_p^{-1} + D_p Q] \tilde{N}_p \quad (3.27)$$

Achieving Convexity: Q-Parameterization for T_{rz} and T_{diz} .

The closed loop transfer matrices at plant output and plant input are augmented separately to form two distinct transfer function matrices.

$$T_{rz} = \begin{bmatrix} S_o \\ K S_o \\ T_o \end{bmatrix} \quad (3.28)$$

$$T_{diz} = \begin{bmatrix} S_i \\ P S_i \\ T_i \end{bmatrix} \quad (3.29)$$

T_{rz} and T_{diz} can be shown to be affine in the Youla Q-Parameter as follows:

The closed loop system can be represented as shown in Figure 3.3 where Q is Youla's parameter and the system T is to be determined below. Note that the general transfer function matrices can be visualized as both T_{rz} and T_{diz} . Hence it is sufficient to show the affine relation between T and Q . The state space representation for T . With x

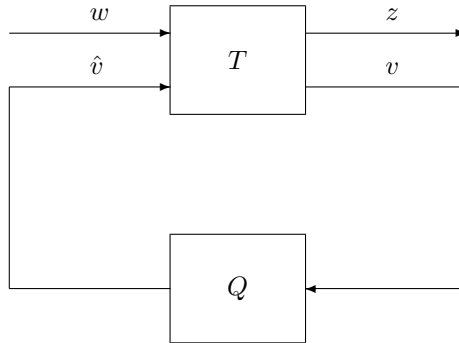


Figure 3.3: Visualization of the Closed Loop System T_{rz} and T_{diz} in terms of T and Q

denoting the states of F and x_k the states of K_{mbc} , we obtain the following

$$\dot{x} = Ax + BFx - BF(x - x_k) + Bw + B\hat{v} \quad (3.30)$$

$$\frac{d}{dt}(x - x_k) = (A + LC)(x - x_k) + (B + LD)w \quad (3.31)$$

$$z = (C + DF)x - DF(x - x_k) + Dw + D\hat{v} \quad (3.32)$$

$$v = C(x - x_k) + Dw \quad (3.33)$$

Given this, it follows that the system T can be expressed as follows:

$$T = \begin{bmatrix} T_1 & T_2 \\ T_3 & 0 \end{bmatrix} = \left[\begin{array}{cc|cc} A + BF & -BF & B & B \\ 0 & A + LC & B + LD & 0 \\ \hline C + DF & -DF & D & D \\ 0 & C & D & 0 \end{array} \right]. \quad (3.34)$$

Given the above, it follows that the closed loop transfer function matrix T is given by

$$T(Q) = F_l(T, Q) \quad (3.35)$$

$$= T_1 + T_2QT_3. \quad (3.36)$$

This shows that

- the closed loop transfer function matrix T_{wz} and T_{wz} depends affinely on Q .
- our general control problem is convex in Q .

Given the above, we no longer have to search for a stabilizing controller K . Instead, we search over the convex set consisting of all stable transfer function matrices Q . As such, we still have an infinite-dimensional problem. This problem can be transformed to a finite-dimensional problem if Q is appropriately approximated. How this is done is now shown.

3.3 Achieving Finite Dimensionality: Introducing a Q-Basis

To obtain a finite-dimensional problem, we express the Q -parameter as a finite linear combination of *a priori* selected stable transfer functions q_k ; i.e.

$$Q_N = \sum_{k=1}^N X_k q_k \quad (3.37)$$

where

$$X_k = \begin{bmatrix} x_k^{11} & \cdots & x_k^{1n_e} \\ \vdots & & \vdots \\ x_k^{n_u 1} & \cdots & x_k^{n_u n_e} \end{bmatrix} \in \mathcal{R}^{n_u \times n_e} \quad (3.38)$$

Basis Used to Approximate Q . In this work, the following basis chose [18] is chosen

$$q_k = \left(\frac{s - \alpha_a + \alpha_b}{s + \alpha_a + \alpha_b} \right)^{k-1} \quad k = 1, 2, \dots, N \quad (3.39)$$

where both α_a and α_b are positive real numbers. Given this, Q can be rewritten as

$$Q_N = X_1 + X_2 \left(\frac{s - \alpha_a + \alpha_b}{s + \alpha_a + \alpha_b} \right) + X_3 \left(\frac{s - \alpha_a + \alpha_b}{s + \alpha_a + \alpha_b} \right)^2 + \cdots \quad (3.40)$$

$$+ X_N \left(\frac{s - \alpha_a + \alpha_b}{s + \alpha_a + \alpha_b} \right)^{N-1}. \quad (3.41)$$

Additional motivation for using a basis consisting of real-rational functions is provided by the following fundamental approximation result. **(Uniform Real-Rational Approximation in \mathcal{H}^∞)**

A function $Q \in \mathcal{H}^\infty$ can be uniformly approximated by real-rational \mathcal{H}^∞ functions if and only if Q is continuous on the extended imaginary axis.

Substituting Q_N into (3.36), then yields the following structure for T_{wz} :

$$T_{wz} = T_1 + T_2 \left(\sum_{k=1}^N X_k q_k \right) T_3 \quad (3.42)$$

$$= T_1 + \sum_{k=1}^N T_2 X_k T_3 q_k \quad (3.43)$$

Next, we note that X_k may be written as follows:

$$X_k = \sum_{j=1}^{n_e} \sum_{i=1}^{n_u} B^{ij} x_k^{ij} \quad (3.44)$$

where $B^{ij} \in \mathcal{R}^{n_u \times n_e}$ is a matrix with its ij^{th} entry equal to 1 and all other elements zero. Note that the above sum is carried out over rows first and then columns. By so doing, we “vectorize” the problem. Substituting the above expression for X_k into T_{wz} the yields

$$T = T_1 + \sum_{k=1}^N T_2 \left(\sum_{j=1}^{n_e} \sum_{i=1}^{n_u} B^{ij} x_k^{ij} \right) T_3 q_k \quad (3.45)$$

$$= T_1 + \sum_{k=1}^N \sum_{j=1}^{n_e} \sum_{i=1}^{n_u} T_2 B^{ij} x_k^{ij} T_3 q_k \quad (3.46)$$

$$= T_1 + \sum_{k=1}^N \sum_{j=1}^{n_e} \sum_{i=1}^{n_u} T_2 B^{ij} T_3 q_k x_k^{ij}. \quad (3.47)$$

This expression may be written as

$$T = M_o + \sum_{k=1}^N \sum_{j=1}^{n_e} \sum_{i=1}^{n_u} M_k^{ij} x_k^{ij} \quad (3.48)$$

where

$$M_o = T_1 \quad (3.49)$$

$$M_k^{ij} = T_2 B^{ij} T_3 q_k. \quad (3.50)$$

Finally, to complete the vectorization of the problem we define a new indexing variable $l = (k-1)n_e + j - 1 + i$ where we sequence over i , and then j , and then k . Defining the scalar x_l and the matrix M_l , we have the following bijective mapping:

$$x_l = x_k^{ij} \quad (3.51)$$

$$M_l = M_k^{ij}. \quad (3.52)$$

With this definition, our expression for T_{wz} becomes

$$T = M_o + \sum_{l=1}^{n_u \times n_e \times N} M_l x_l. \quad (3.53)$$

From this expression, it follows that T depends affinely on the elements $x_l = x_k^{ij}$. Our general control system design problem has thus been transformed to a finite-dimensional convex optimization in the scalar elements $x_l = x_k^{ij}$.

3.4 Control System Design Specifications as Convex Constraints

What makes the approach taken in this chapter very appealing is the fact that many control system design specifications may be posed as convex constraints on the closed loop transfer function matrix [2, page 172]. Because the closed loop transfer function matrix is convex in the Youla Q -Parameter, it follows that convex constraint may be incorporated into a convex optimization problem involving Q . This makes the approach taken very appealing.

3.5 Convex Optimization Algorithm Used: Pros and Cons

There exist efficient algorithms to solve convex optimization problems. Cutting Plane Methods (CPMs) were proposed independently by Kelley [12] and Cheney and Goldstein [4] for solving constrained convex optimization problems.

Pros and Cons of CPMs)

- Pros

1. Information Required. CPMs only requires one subgradient at each iteration. No additional effort is needed for nondifferentiable functions.
2. Ease of Use. CPM's are easy to use - since they typically involve less parameters.
3. Ease of Coding. CPMs are easy to code and understand.

- Cons

1. Speed. Most CPMs are slow, but there are new advanced methods that overcome this problem.
2. Information Required. Must specify an initial box which contains a minimizer (however this box can be as large as you want).

3. Complexity. The associated linear program grows linearly in size with iterations. As such, the complexity is non-polynomial.

In this work, Kelley's cutting-plane method is used to solve our Generalized Mixed-Sensitivity \mathcal{H}^∞ optimization problem in Equation 2.9 by

1. generating piecewise affine (linear) functions that provide affine lower bounds to the objective and constraint functions and then
2. solving the linear program formed by these bounds.

The affine lower bounds are generated using only function values and subgradient information, thus the cutting-plane method can be applied to nondifferentiable optimization (NDO) problems. As the method progresses, upper and lower bounds converge toward the desired minimum f_o^* . These bounds permits one to compute a solution to a desired a priori accuracy. While the associated linear program to be solved grows linearly with each iteration, an adequate solution is usually found in practice before the computational requirements become excessive.

3.6 Summary and Conclusions

In this chapter, a general control system design problem was formulated. The problem was infinite-dimensional and nonlinear in the controller K . It was shown how the Youla Q-parameterization and approximation ideas may be used to transform the problem to a finite-dimensional convex optimization problem for which efficient numerical algorithms exist. The approach taken - at best - provides us with a methodology for computing finite-dimensional LTI controllers that satisfy important design specifications for which no direct approach exists. At the very least, the

approach provides us with a methodology to assess fundamental performance limitations associated with a very wide class of design specifications. These ideas will be applied to several control system design problems in what follows.

Chapter 4

SISO \mathcal{H}^∞ DESIGN EXAMPLES

4.1 Introduction

In this chapter, the utility of the design tool is illustrated by designing feedback compensators for Single Input Single Output plants. The results obtained by solving Generalized \mathcal{H}^∞ mixed sensitivity problem Equation 2.9 are compared with that obtained using Matlab Robust Control Toolbox which uses Standard \mathcal{H}^∞ mixed sensitivity problem in Equation 2.11. Exploiting the Youla Q -Parameterization, an all-pass basis, \mathcal{H}^∞ norm subgradient information, Kelly's cutting plane algorithm permits us to effectively use subgradient information to address non-smooth problems. Convex constraints such as input saturation and peak sensitivity frequency response are also incorporated in the design problem. basis parameters are picked for each plant by using an optimal basis study.

Weighting Functions: The weighting functions used for the SISO examples are as follows:

$$W_1 = \frac{0.01s + 3}{s + 0.03} \quad (4.1)$$

$$W_2 = \frac{100s + 10}{s + 10000} \quad (4.2)$$

$$W_3 = \frac{100s + 40}{s + 2000} \quad (4.3)$$

$$W_4 = 1 \quad (4.4)$$

$$W_5 = 1 \quad (4.5)$$

$$W_6 = 1 \quad (4.6)$$

$$\rho = 10^{-6} \quad (4.7)$$

Selection of the weighting functions:

- W_1 requests a low frequency sensitivity gain of 0.01 (-40 dB) and a sensitivity unity gain crossover frequency of 3 rad/sec.
- W_2 requests a control sensitivity peak no larger than 1000 (60dB) and control sensitivity unity gain crossover frequency of 100 rad/sec.
- W_3 requests a complementary sensitivity unity gain crossover of 20 rad/sec with a high frequency slope of -20 dB/dec.
- A very low value for ρ means that the feedback properties at plant input are penalized negligibly.



Figure 4.1: Weighting functions

4.2 SISO Stable Plant

Design 1a: SISO Stable plant

$$P = \frac{1}{s + 1} \quad (4.8)$$

The optimal Q-Basis parameters used are:

$$Basis = \frac{12 - s}{s + 12} \quad N = 7 \quad (4.9)$$

For $N > 7$, the peak performance, γ does not improve by more than 5%. But for very high values of N , the problem becomes ill-conditioned resulting in very high values of γ .

Design 1b: SISO Stable plant, Constrained

$$P = \frac{1}{s + 1} \quad (4.10)$$

Constraint: Control input ≤ 3

The optimal Q-Basis parameters used are:

$$Basis = \frac{20 - s}{s + 20} \quad N = 15 \quad (4.11)$$

4.2.1 Unconstrained Case

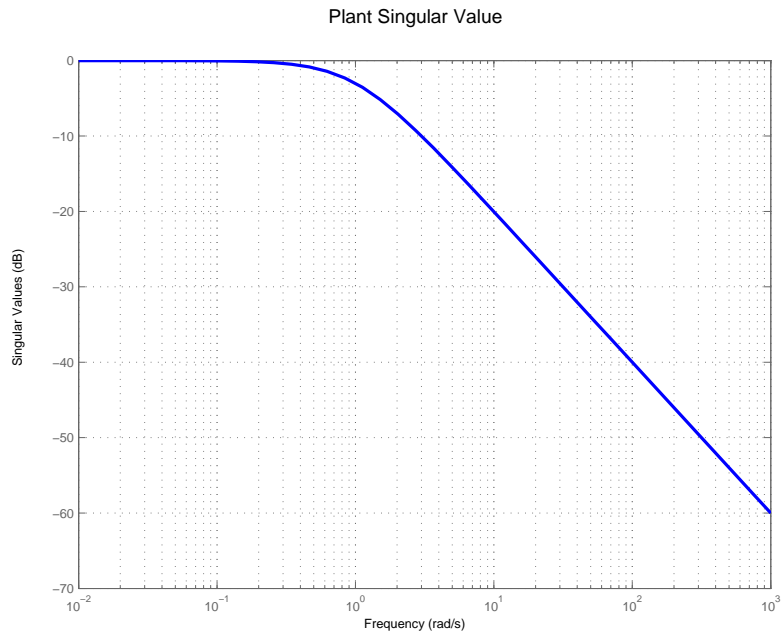


Figure 4.2: Design 1 a and b: Plant Frequency Response

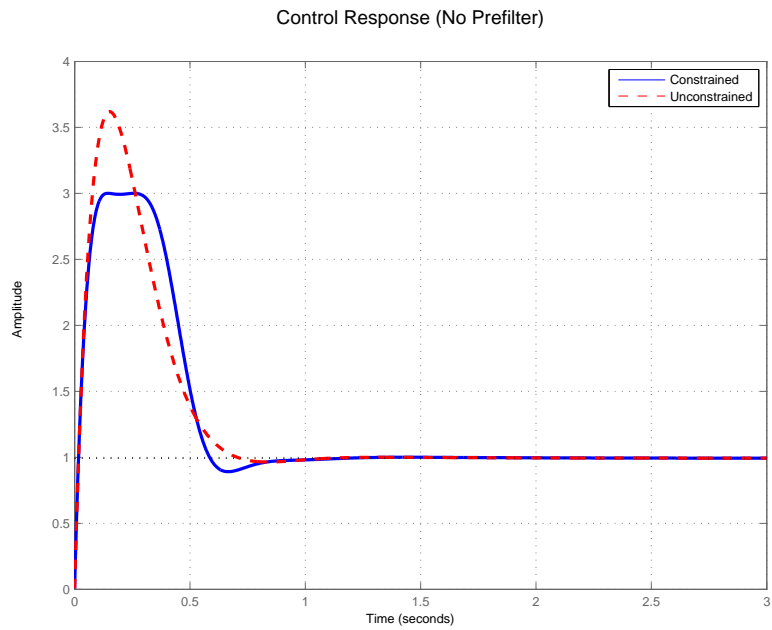


Figure 4.3: Design 1 a and b: Control Time Response

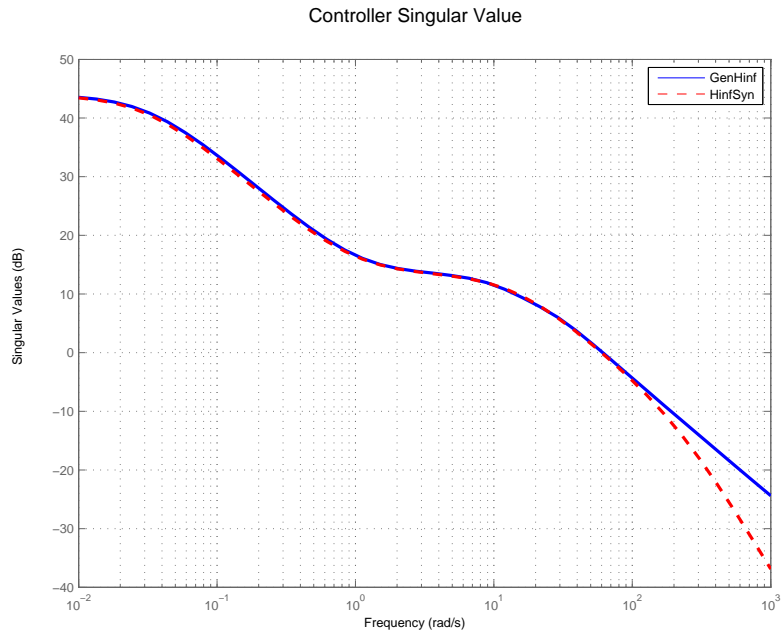


Figure 4.4: Design 1a: Controller Frequency Response

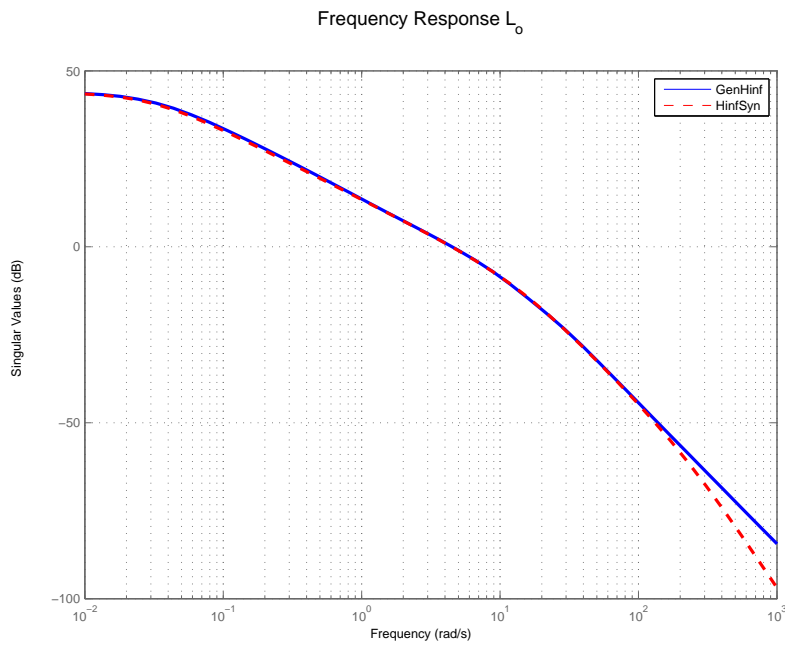


Figure 4.5: Design 1a: Open Loop transfer function

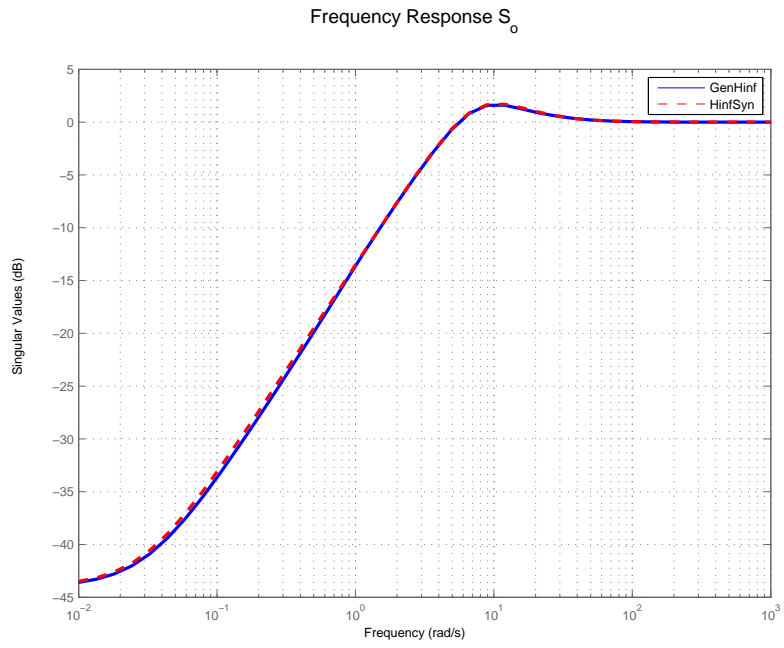


Figure 4.6: Design 1a: Sensitivity Frequency Response

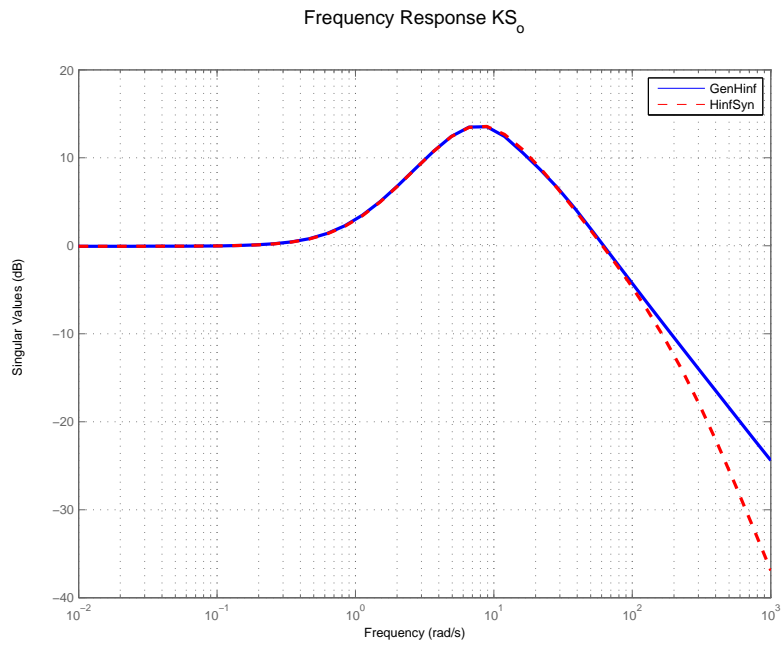


Figure 4.7: Design 1a: $K S_o$

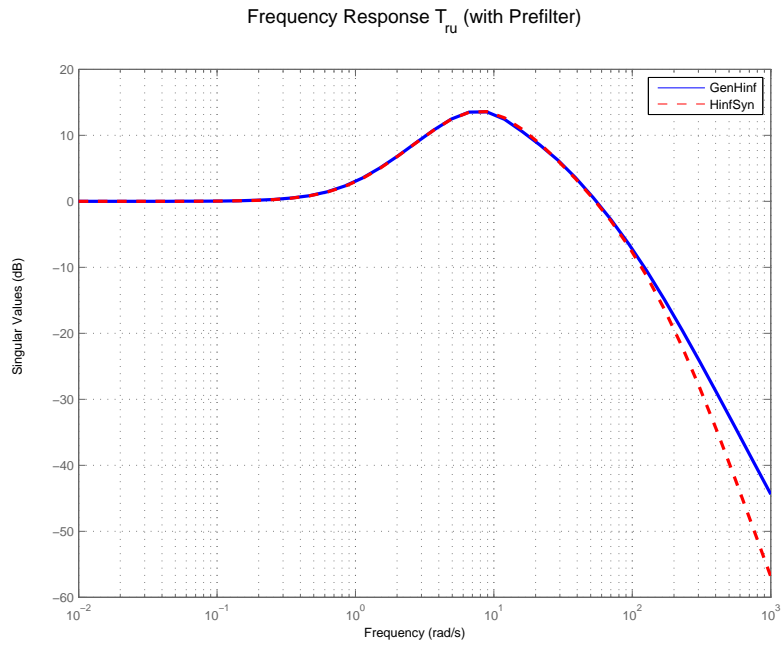


Figure 4.8: Design 1a: Reference to Control transfer function

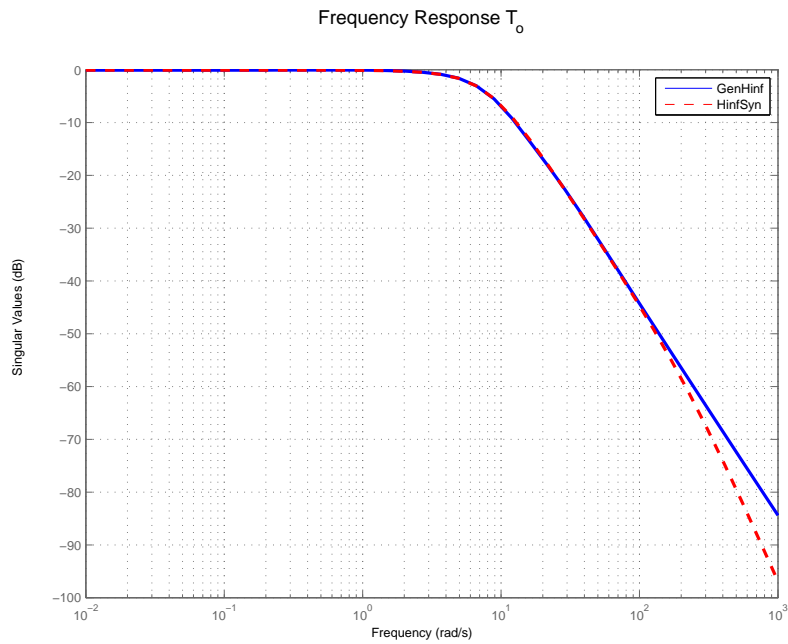


Figure 4.9: Design 1a: Complementary Sensitivity

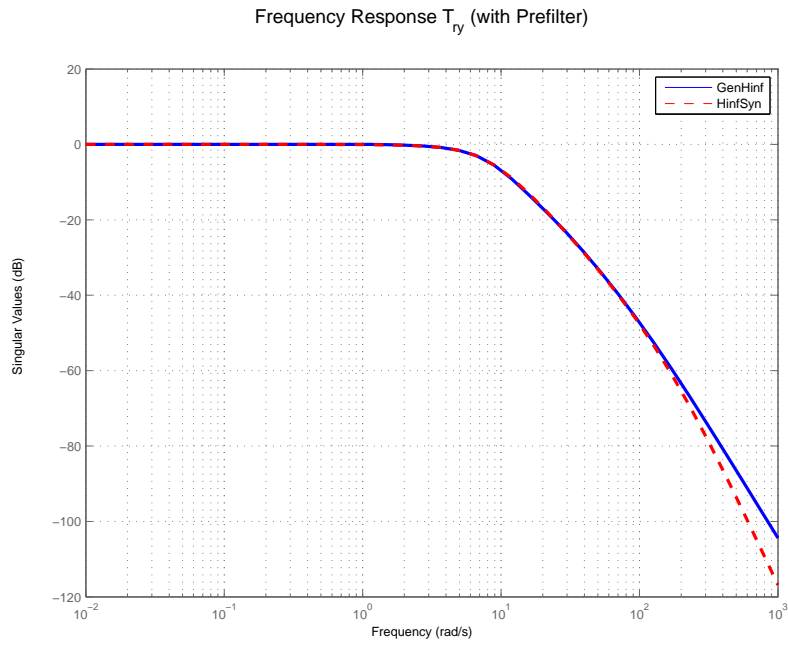


Figure 4.10: Design 1a: Reference to output transfer function

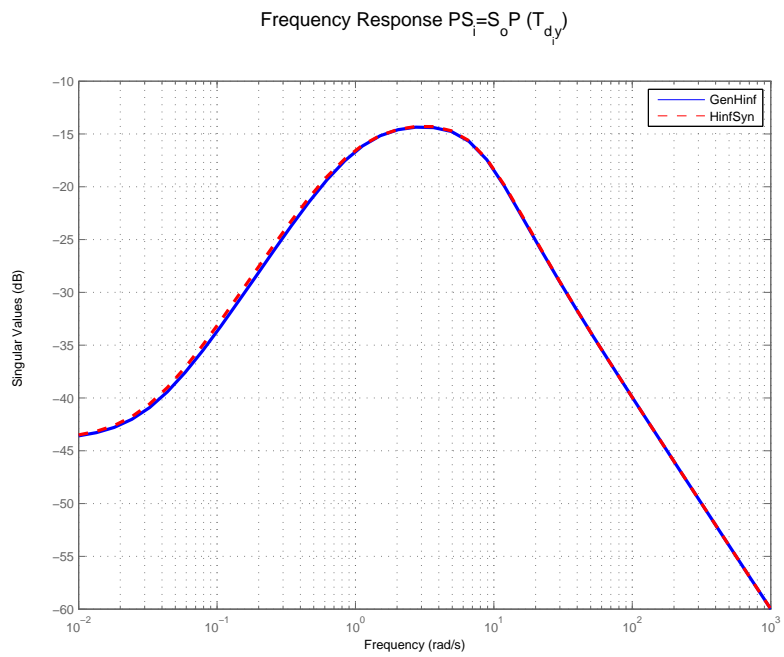


Figure 4.11: Design 1a: $PS_i = S_oP$

Table 4.1: Design 1a using Generalized \mathcal{H}^∞ : Closed Loop Poles

Poles	Damping	Frequency (rad/sec)
-1.20e+001	1.00e+000	1.20e+001
-1.20e+001 + 2.82e-002i	1.00e+000	1.20e+001
-1.20e+001 - 2.82e-002i	1.00e+000	1.20e+001
-1.20e+001 + 2.82e-002i	1.00e+000	1.20e+001
-1.20e+001 - 2.82e-002i	1.00e+000	1.20e+001
-1.20e+001	1.00e+000	1.20e+001
-1.41e+000	1.00e+000	1.41e+000
-1.41e+000	1.00e+000	1.41e+000

Table 4.2: Design 1a using Generalized \mathcal{H}^∞ : Closed Loop Zeros

Zeros	Damping	Frequency (rad/sec)
-1.00e+004	1.00e+000	1.00e+004
-2.83e+001	1.00e+000	2.83e+001
-1.25e+001 + 1.10e+001i	7.53e-001	1.66e+001
-1.25e+001 - 1.10e+001i	7.53e-001	1.66e+001
-5.86e+000	1.00e+000	5.86e+000
-1.70e+000	1.00e+000	1.70e+000
-1.21e+000	1.00e+000	1.21e+000

Table 4.3: Design 1a using Matlab HinfSyn: Closed Loop Poles

Poles	Damping	Frequency (rad/sec)
-2.30e+02	1.00e+00	2.30e+02
-1.00e+00	1.00e+00	1.00e+00
-6.64e+00 + 4.46e+00i	8.30e-01	7.99e+00
-6.64e+00 - 4.46e+00i	8.30e-01	7.99e+00
-2.00e+03	1.00e+00	2.00e+03

Table 4.4: Design 1a using Matlab HinfSyn: Closed Loop Zeros

Zeros	Damping	Frequency (rad/sec)
-2.00e+03	1.00e+00	2.00e+03
-1.00e+04	1.00e+00	1.00e+04
-1.00e+00	1.00e+00	1.00e+00

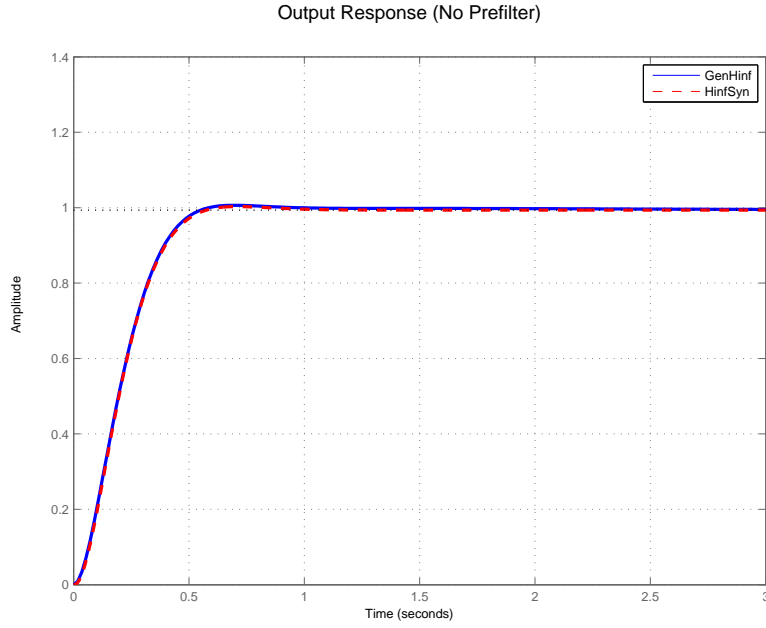


Figure 4.12: Design 1a: Output Time Response (no Pre-filter)

Table 4.5: Design 1a: \mathcal{H}^∞ norms of individual transfer functions (dB)

$S_o = S_i$	$T_o = T_i$	KS_o	PS_i
1.6267	-0.0550	13.6740	-14.3075

4.2.2 Constrained Case

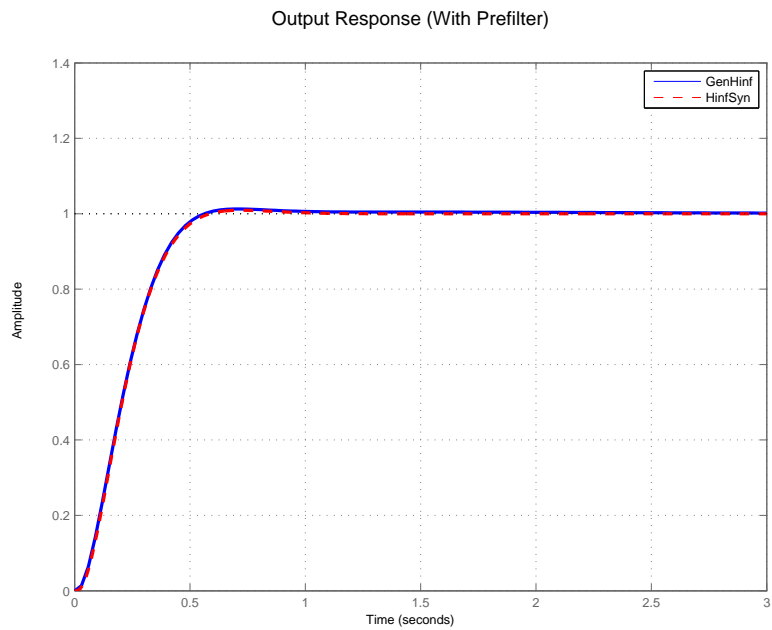


Figure 4.13: Design 1a: Output Time Response (with Pre-filter)

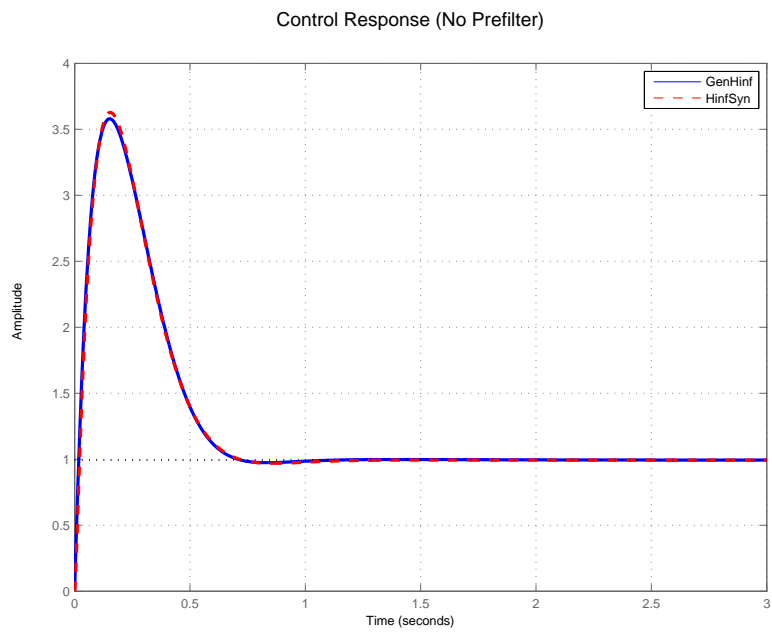


Figure 4.14: Design 1a: Control Time Response (no Pre-filter)

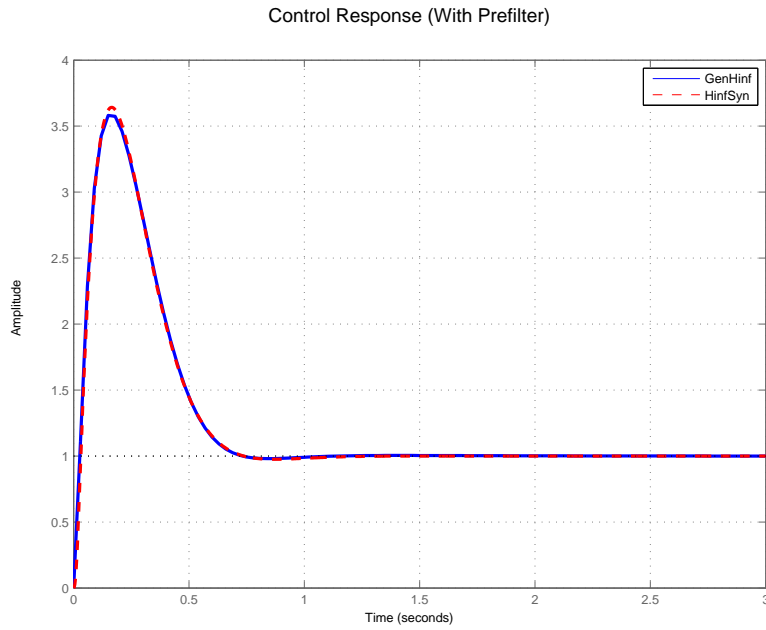


Figure 4.15: Design 1a: Control Time Response (with Pre-filter)

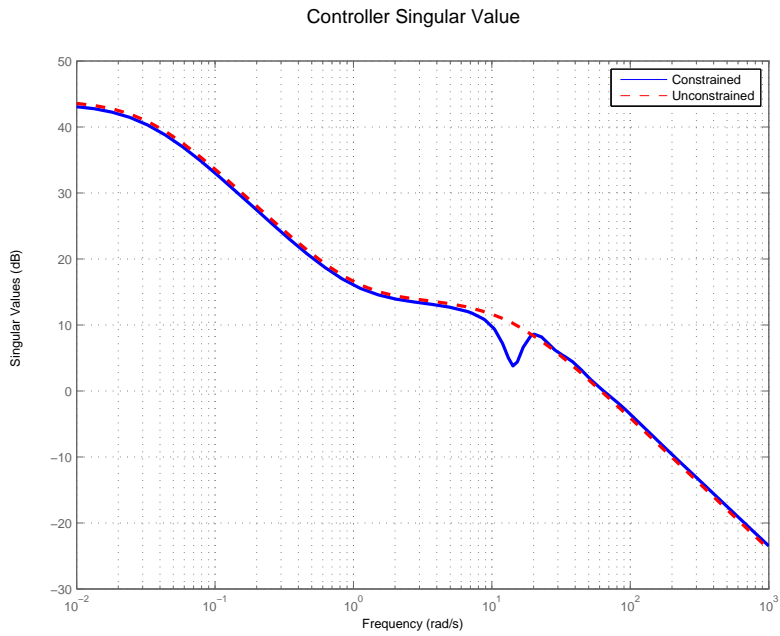


Figure 4.16: Design 1b: Controller Frequency Response

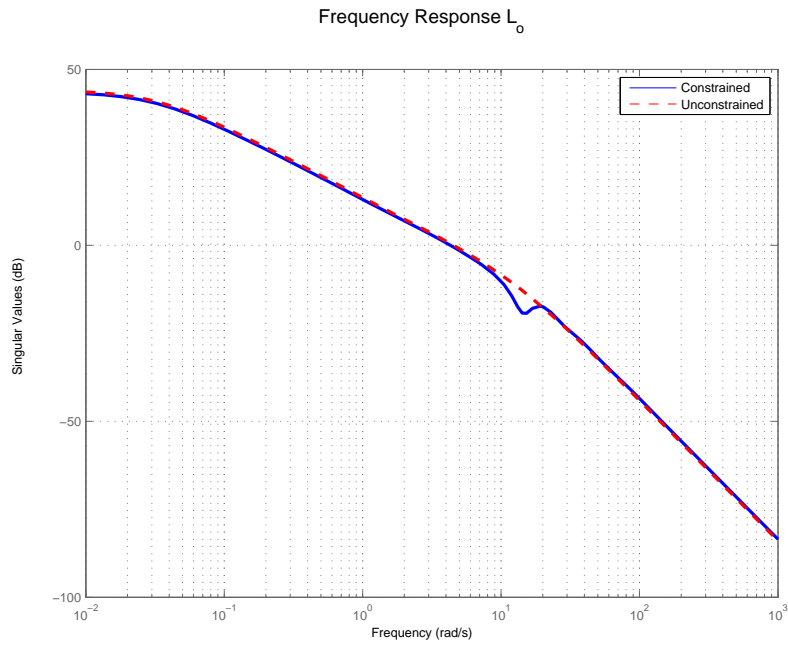


Figure 4.17: Design 1b: Open Loop transfer function

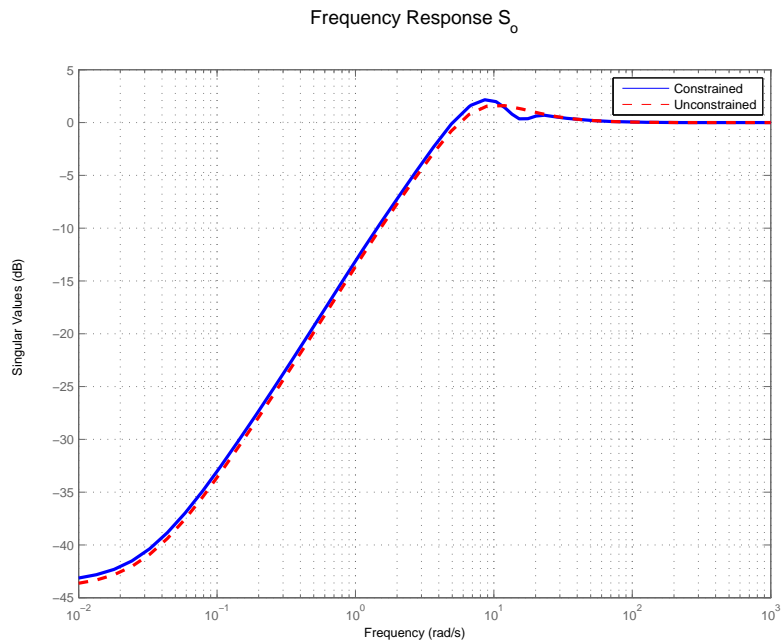


Figure 4.18: Design 1b: Sensitivity Frequency Response

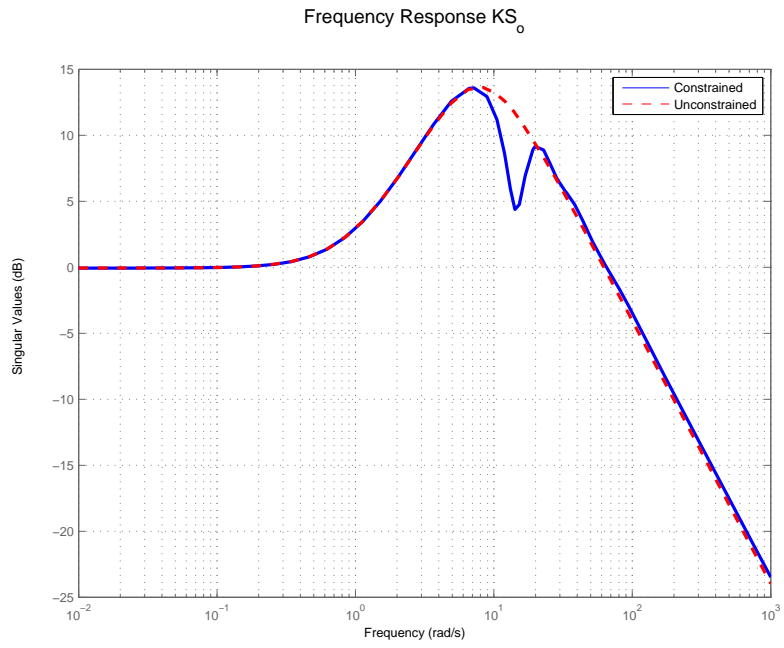


Figure 4.19: Design 1b: K^*S_o

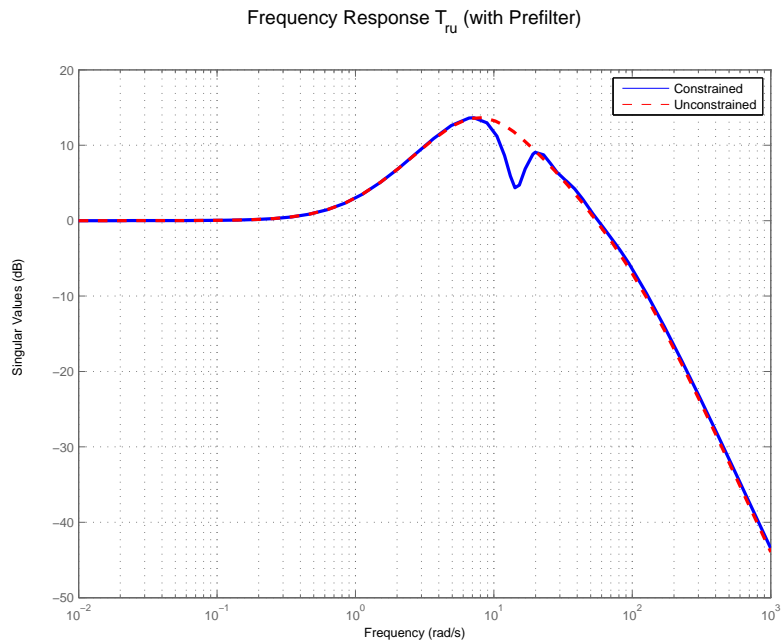


Figure 4.20: Design 1b: Reference to Control transfer function

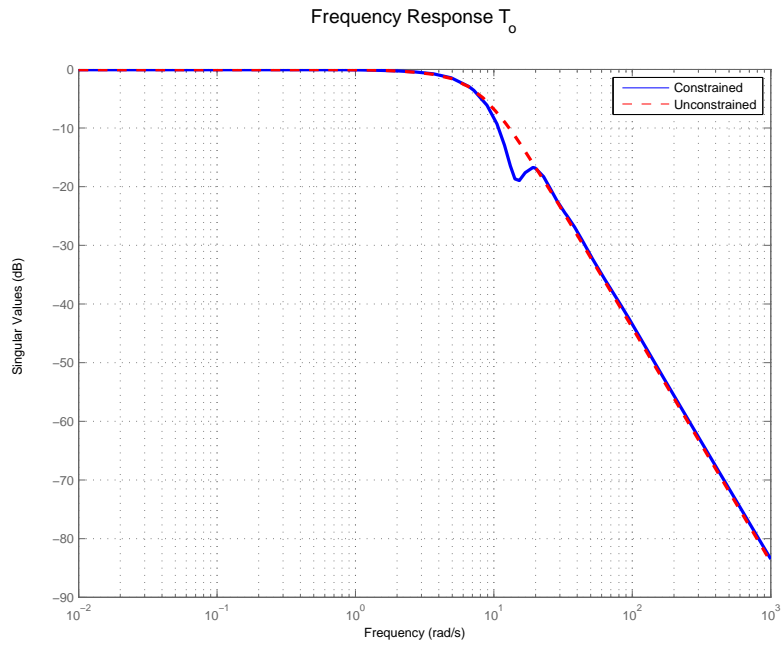


Figure 4.21: Design 1b: Complementary Sensitivity

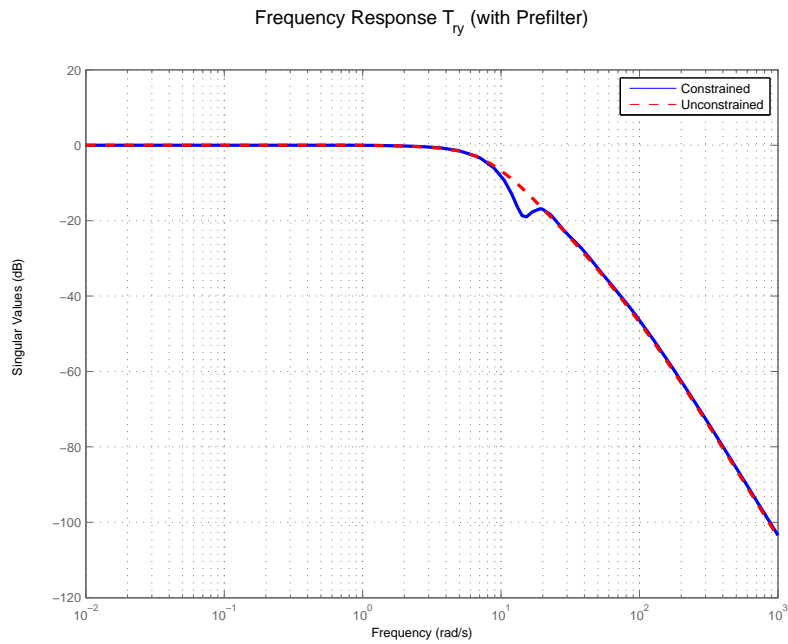


Figure 4.22: Design 1b: Reference to output transfer function

Table 4.6: Design 1b using Generalized \mathcal{H}^∞ : Closed Loop Poles

Poles	Damping	Frequency (rad/sec)
-2.22e+001	1.00e+000	2.22e+001
-2.20e+001 + 9.86e-001i	9.99e-001	2.20e+001
-2.20e+001 - 9.86e-001i	9.99e-001	2.20e+001
-2.13e+001 + 1.75e+000i	9.97e-001	2.14e+001
-2.13e+001 - 1.75e+000i	9.97e-001	2.14e+001
-2.04e+001 + 2.13e+000i	9.95e-001	2.05e+001
-2.04e+001 - 2.13e+000i	9.95e-001	2.05e+001
-1.95e+001 + 2.08e+000i	9.94e-001	1.96e+001
-1.95e+001 - 2.08e+000i	9.94e-001	1.96e+001
-1.86e+001 + 1.62e+000i	9.96e-001	1.87e+001
-1.86e+001 - 1.62e+000i	9.96e-001	1.87e+001
-1.81e+001 + 8.72e-001i	9.99e-001	1.81e+001
-1.81e+001 - 8.72e-001i	9.99e-001	1.81e+001
-1.79e+001	1.00e+000	1.79e+001
-1.41e+000	1.00e+000	1.41e+000
-1.41e+000	1.00e+000	1.41e+000

Table 4.7: Design 1b using Generalized \mathcal{H}^∞ : Closed Loop Zeros

Zeros	Damping	Frequency (rad/sec)
-1.00e+004	1.00e+000	1.00e+004
-9.11e+001	1.00e+000	9.11e+001
-5.10e+001 + 4.65e+001i	7.39e-001	6.90e+001
-5.10e+001 - 4.65e+001i	7.39e-001	6.90e+001
-1.93e+001 + 3.73e+001i	4.60e-001	4.21e+001
-1.93e+001 - 3.73e+001i	4.60e-001	4.21e+001
-7.48e+000 + 2.49e+001i	2.87e-001	2.60e+001
-7.48e+000 - 2.49e+001i	2.87e-001	2.60e+001
-1.23e+000 + 1.40e+001i	8.75e-002	1.41e+001
-1.23e+000 - 1.40e+001i	8.75e-002	1.41e+001
-4.58e+000 + 5.89e+000i	6.14e-001	7.46e+000
-4.58e+000 - 5.89e+000i	6.14e-001	7.46e+000
-4.08e+000	1.00e+000	4.08e+000
-1.75e+000	1.00e+000	1.75e+000
-1.20e+000	1.00e+000	1.20e+000

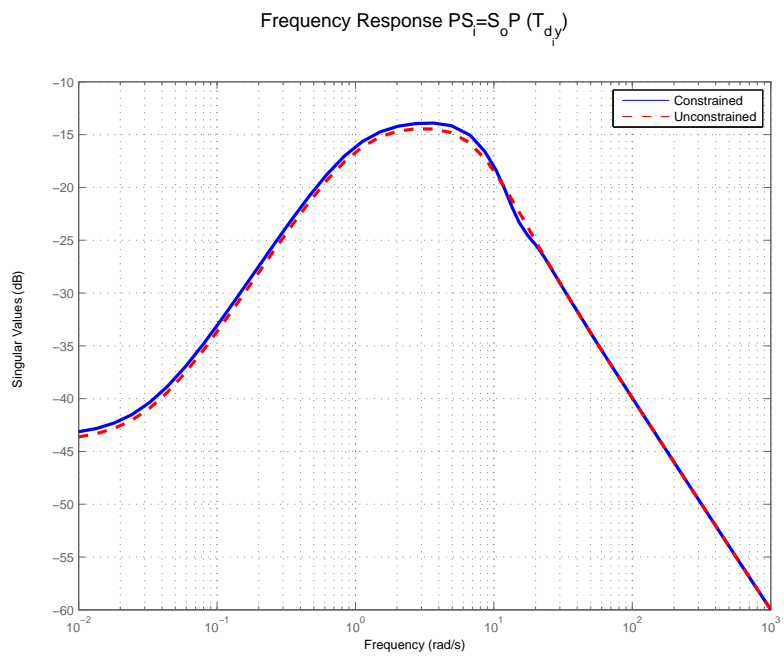


Figure 4.23: Design 1b: $PS_i = S_o P$

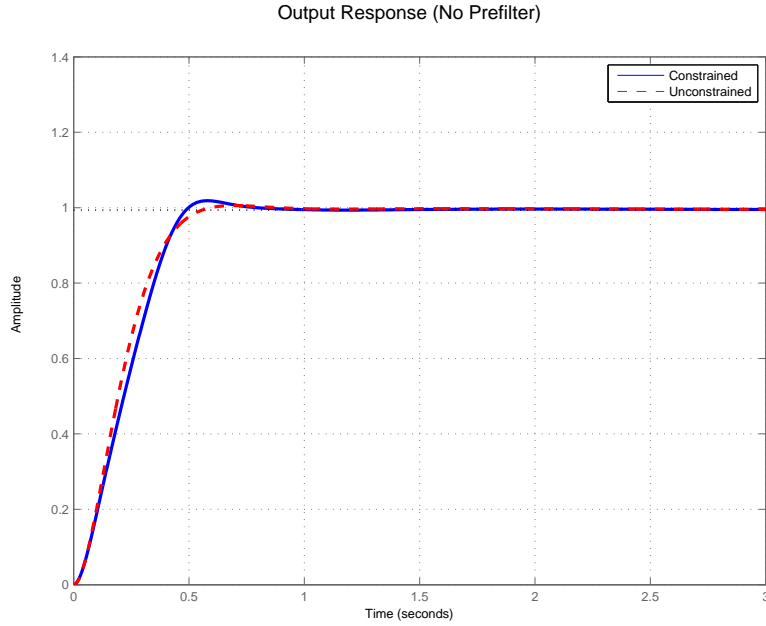


Figure 4.24: Design 1b: Output Time Response (no Pre-filter)

Table 4.8: Design 1b: \mathcal{H}^∞ norms of individual transfer functions (dB)

$S_o = S_i$	$T_o = T_i$	KS_o	PS_i
2.2992	-0.0578	13.7793	-13.8667

4.3 SISO Unstable Plant

Design 2a: SISO Unstable plant

$$P = \frac{1}{s-1} \quad (4.12)$$

The optimal Q-Basis parameters used are:

$$Basis = \frac{5-s}{s+5} \quad N = 4 \quad (4.13)$$

Design 2b: SISO Unstable plant, Constrained

$$P = \frac{1}{s-1} \quad (4.14)$$

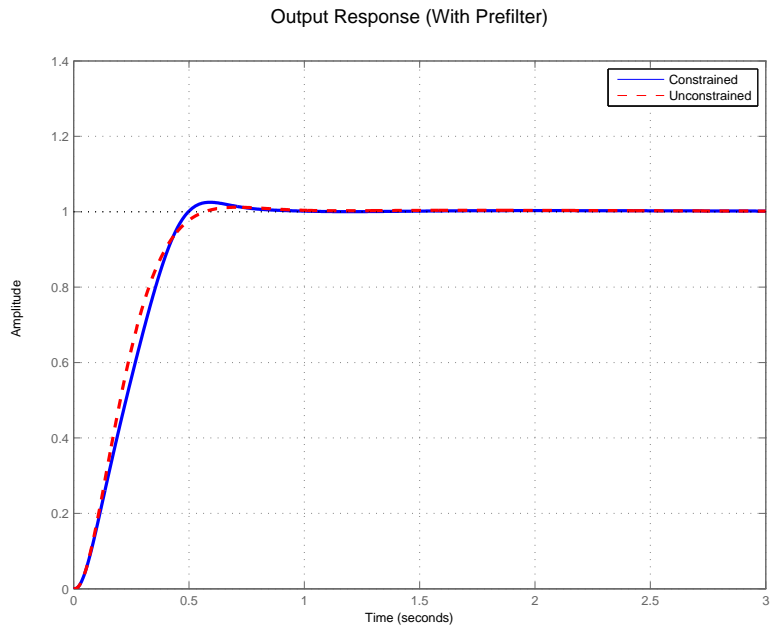


Figure 4.25: Design 1b: Output Time Response (with Pre-filter)

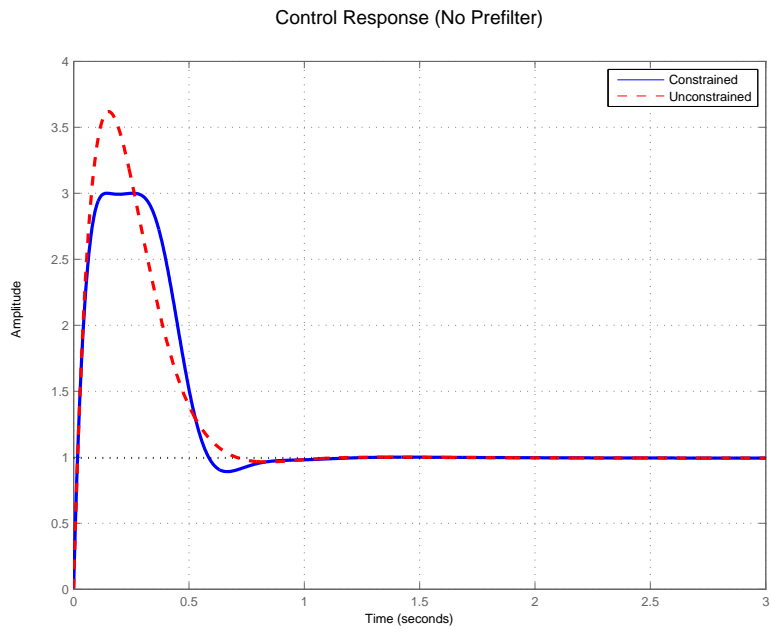


Figure 4.26: Design 1b: Control Time Response (no Pre-filter)

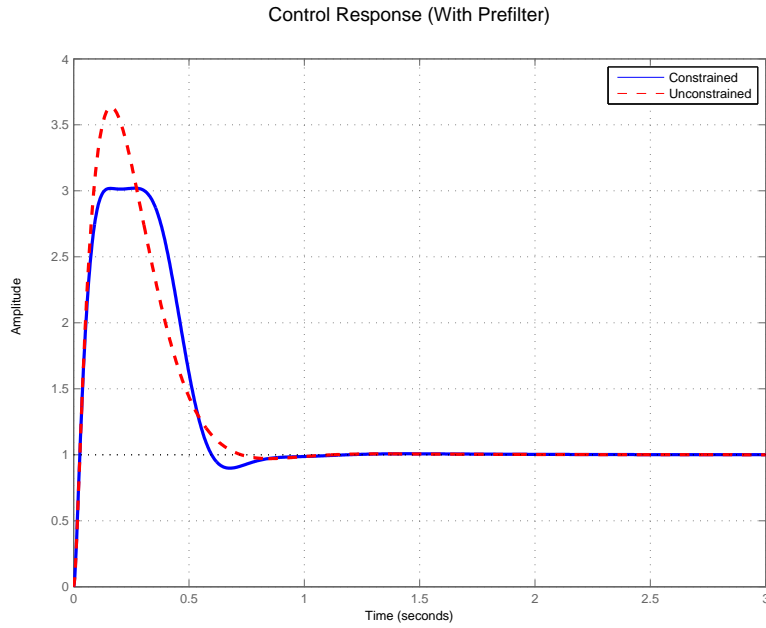


Figure 4.27: Design 1b: Control Time Response (with Pre-filter)

Constraint: KS_o frequency response ≤ 3.9811 ($12dB$) The optimal Q-Basis parameters used are:

$$Basis = \frac{7 - s}{s + 7} \quad N = 15 \quad (4.15)$$

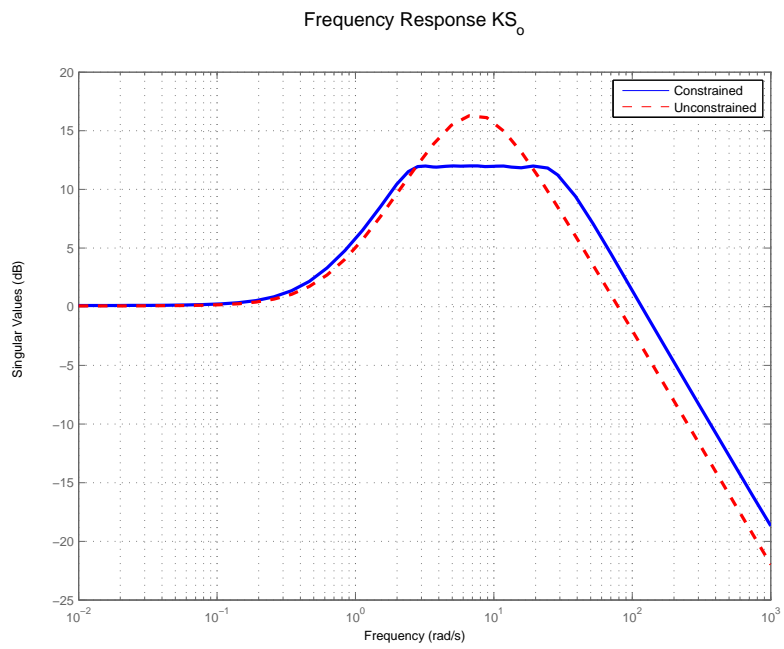


Figure 4.28: Design 2 a and b: K^*S_o

4.3.1 Unconstrained Case

Table 4.9: Design 2a using Generalized \mathcal{H}^∞ : Closed Loop Poles

Poles	Damping	Frequency (rad/sec)
-2.30e+02	1.00e+00	2.30e+02
-1.00e+00	1.00e+00	1.00e+00
-6.64e+00 + 4.46e+00i	8.30e-01	7.99e+00
-6.64e+00 - 4.46e+00i	8.30e-01	7.99e+00
-2.00e+03	1.00e+00	2.00e+03

Table 4.10: Design 2a using Generalized \mathcal{H}^∞ : Closed Loop Zeros

Zeros	Damping	Frequency (rad/sec)
-5.00e+000	1.00e+000	5.00e+000
-5.00e+000 + 4.53e-005i	1.00e+000	5.00e+000
-5.00e+000 - 4.53e-005i	1.00e+000	5.00e+000
-1.41e+000	1.00e+000	1.41e+000
-1.41e+000	1.00e+000	1.41e+000

Table 4.11: Design 2a using Matlab HinfSyn: Closed Loop Poles

Poles	Damping	Frequency (rad/sec)
-1.09e+04	1.00e+00	1.09e+04
-1.00e+00	1.00e+00	1.00e+00
-6.05e+00 + 4.08e+00i	8.29e-01	7.30e+00
-6.05e+00 - 4.08e+00i	8.29e-01	7.30e+00
-2.00e+03	1.00e+00	2.00e+03

Table 4.12: Design 2a using Matlab HinfSyn: Closed Loop Zeros

Zeros	Damping	Frequency (rad/sec)
-1.00e+04	1.00e+00	1.00e+04
-2.00e+03	1.00e+00	2.00e+03
-6.80e-01	1.00e+00	6.80e-01

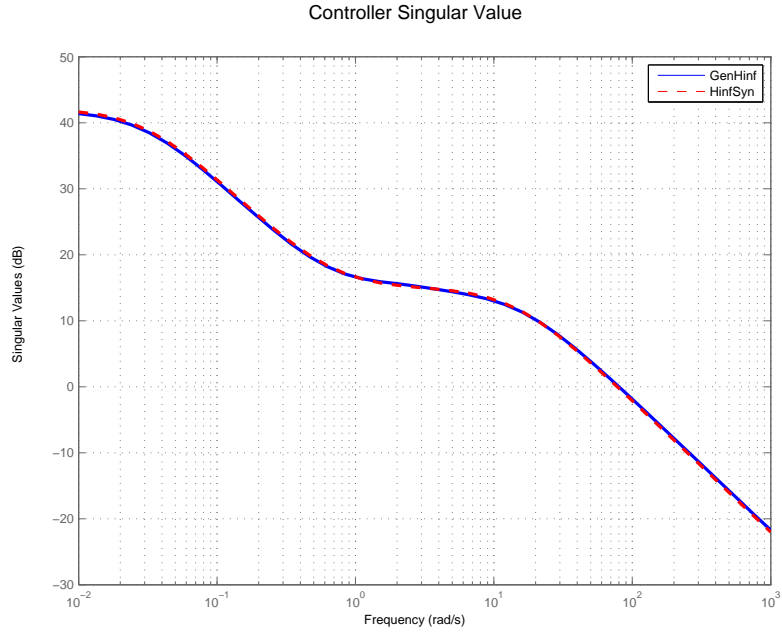


Figure 4.29: Design 2a: Controller Frequency Response

Table 4.13: Design 2a: \mathcal{H}^∞ norms of individual transfer functions (dB)

$S_o = S_i$	$T_o = T_i$	KS_o	PS_i
2.3807	2.6960	16.1427	-12.3574

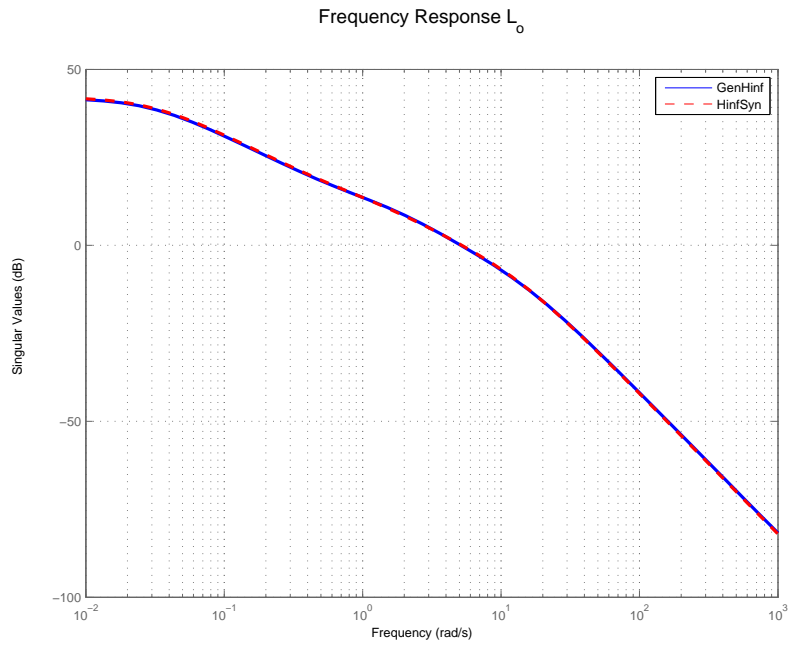


Figure 4.30: Design 2a: Open Loop transfer function

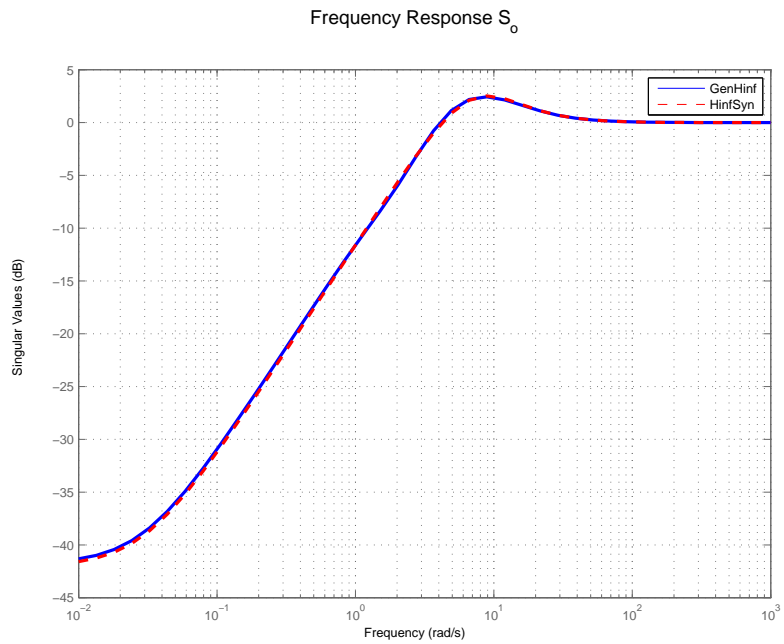


Figure 4.31: Design 2a: Sensitivity Frequency Response

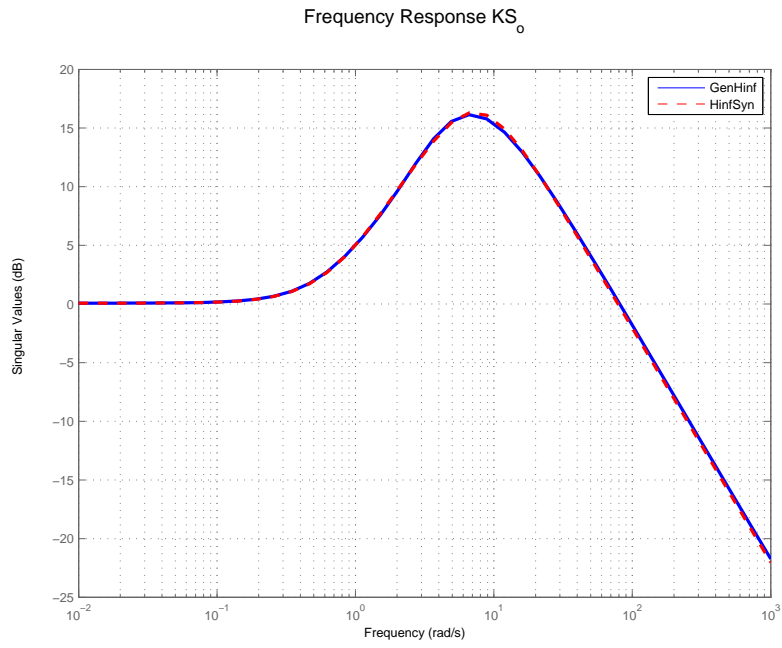


Figure 4.32: Design 2a: K^*S_o

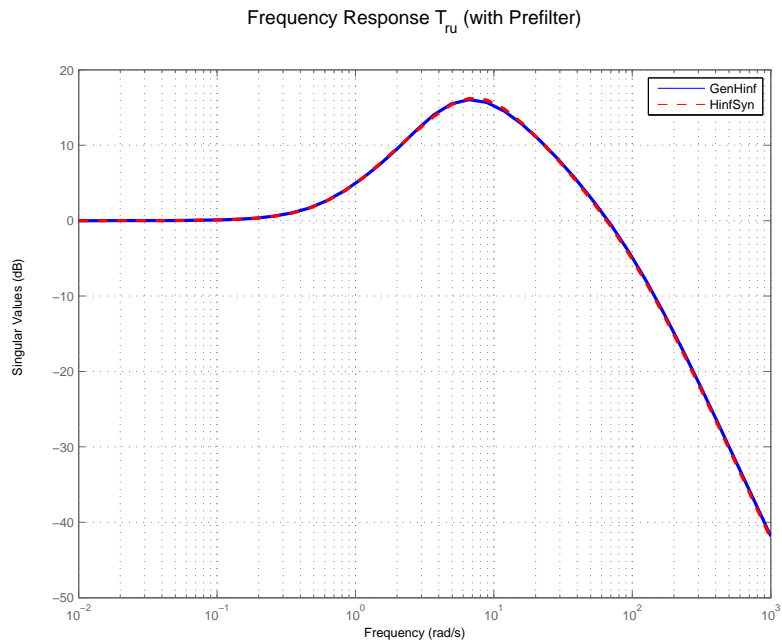


Figure 4.33: Design 2a: Reference to Control transfer function

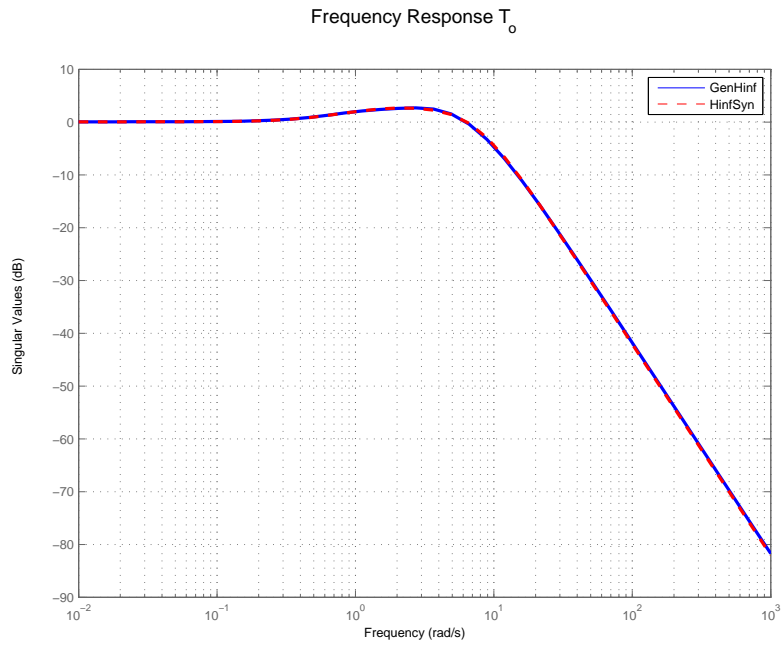


Figure 4.34: Design 2a: Complementary Sensitivity

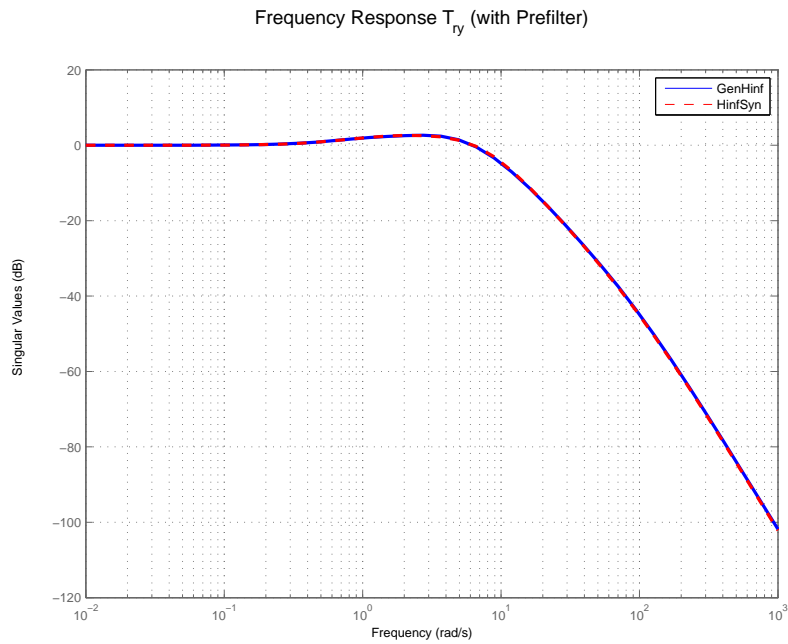


Figure 4.35: Design 2a: Reference to output transfer function

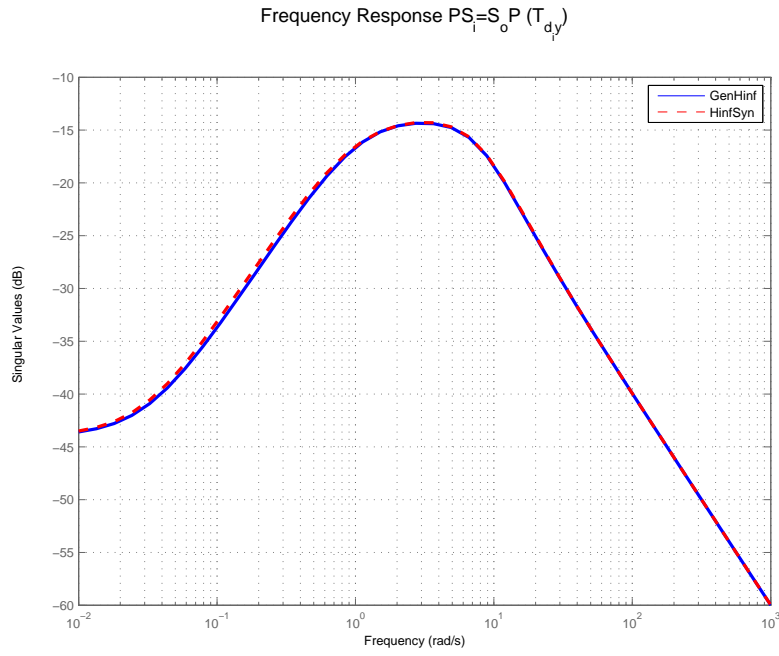


Figure 4.36: Design 2a: $PS_i = S_oP$

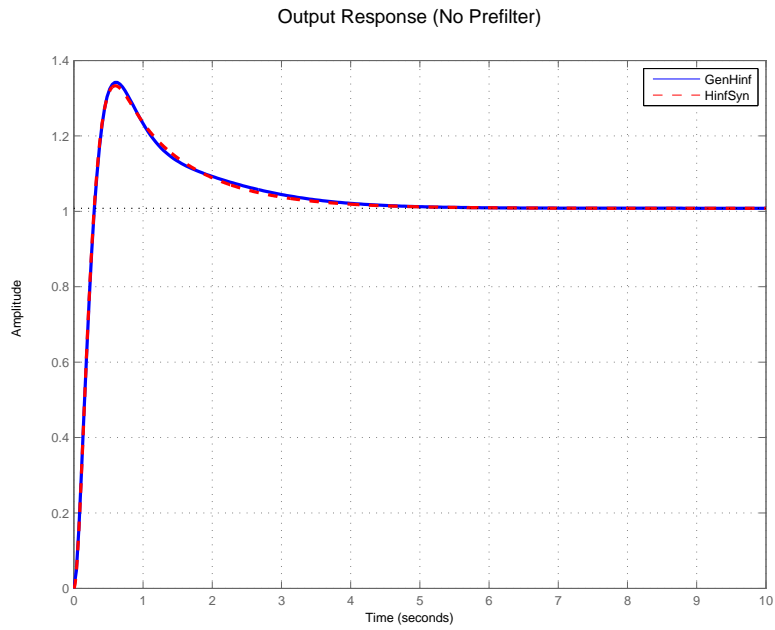


Figure 4.37: Design 2a: Output Time Response (no Pre-filter)

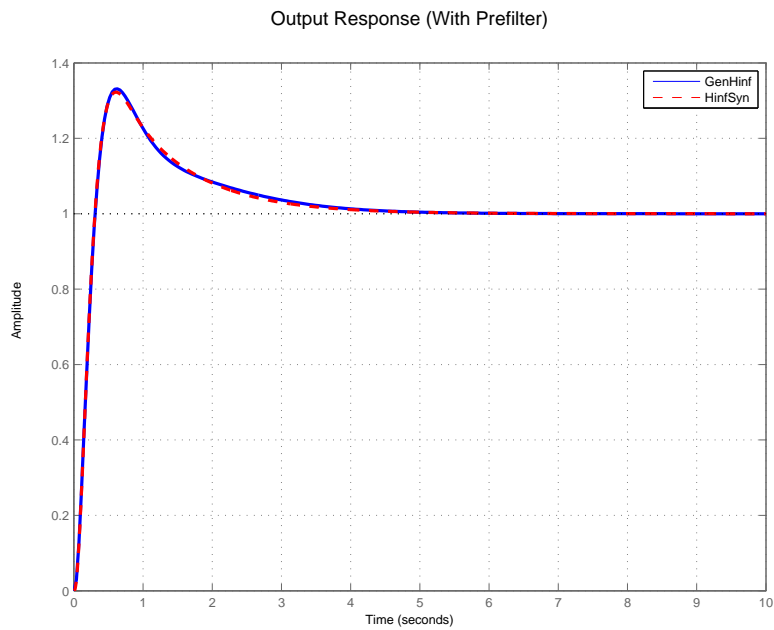


Figure 4.38: Design 2a: Output Time Response (with Pre-filter)

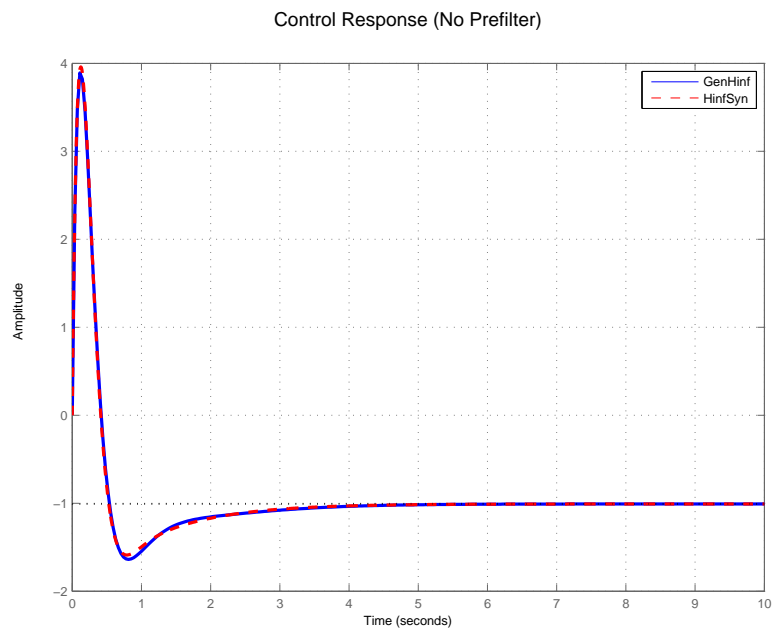


Figure 4.39: Design 2a: Control Time Response (no Pre-filter)

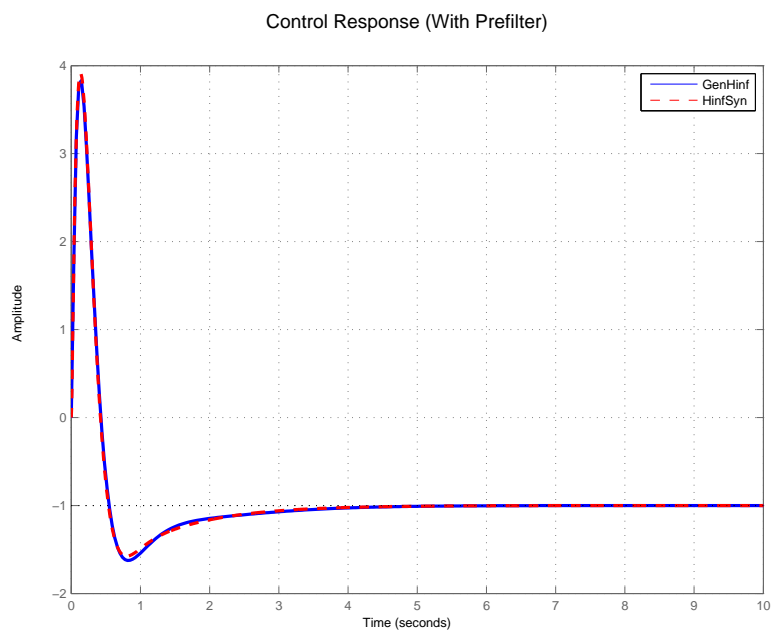


Figure 4.40: Design 2a: Control Time Response (with Pre-filter)

4.3.2 Constrained Case

Table 4.14: Design 2b using Generalized \mathcal{H}^∞ : Closed Loop Poles

Poles	Damping	Frequency (rad/sec)
-7.77e+000	1.00e+000	7.77e+000
-7.69e+000 + 3.34e-001i	9.99e-001	7.69e+000
-7.69e+000 - 3.34e-001i	9.99e-001	7.69e+000
-7.47e+000 + 6.00e-001i	9.97e-001	7.50e+000
-7.47e+000 - 6.00e-001i	9.97e-001	7.50e+000
-7.16e+000 + 7.42e-001i	9.95e-001	7.20e+000
-7.16e+000 - 7.42e-001i	9.95e-001	7.20e+000
-6.83e+000 + 7.36e-001i	9.94e-001	6.86e+000
-6.83e+000 - 7.36e-001i	9.94e-001	6.86e+000
-6.53e+000 + 5.86e-001i	9.96e-001	6.55e+000
-6.53e+000 - 5.86e-001i	9.96e-001	6.55e+000
-6.32e+000 + 3.24e-001i	9.99e-001	6.33e+000
-6.32e+000 - 3.24e-001i	9.99e-001	6.33e+000
-6.25e+000	1.00e+000	6.25e+000
-1.41e+000	1.00e+000	1.41e+000
-1.41e+000	1.00e+000	1.41e+000

Table 4.15: Design 2b using Generalized \mathcal{H}^∞ : Closed Loop Zeros

Zeros	Damping	Frequency (rad/sec)
-1.00e+004	1.00e+000	1.00e+004
-3.35e+001	1.00e+000	3.35e+001
-7.14e+000 + 1.29e+001i	4.85e-001	1.47e+001
-7.14e+000 - 1.29e+001i	4.85e-001	1.47e+001
-3.96e+000 + 8.33e+000i	4.30e-001	9.22e+000
-3.96e+000 - 8.33e+000i	4.30e-001	9.22e+000
-1.07e+001	1.00e+000	1.07e+001
-2.57e+000 + 5.68e+000i	4.12e-001	6.23e+000
-2.57e+000 - 5.68e+000i	4.12e-001	6.23e+000
-1.68e+000 + 3.64e+000i	4.19e-001	4.01e+000
-1.68e+000 - 3.64e+000i	4.19e-001	4.01e+000
-1.34e+000 + 1.26e+000i	7.30e-001	1.84e+000
-1.34e+000 - 1.26e+000i	7.30e-001	1.84e+000
-6.24e-001	1.00e+000	6.24e-001
-1.32e+000	1.00e+000	1.32e+000

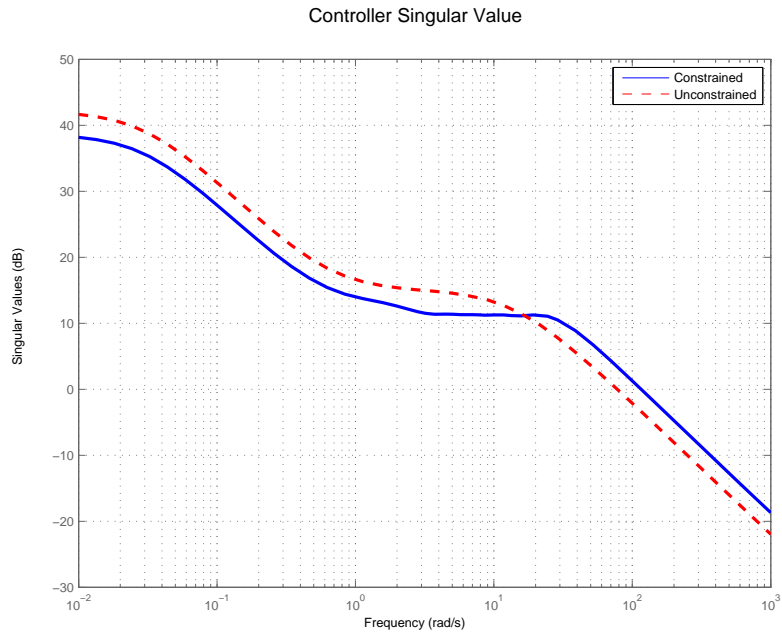


Figure 4.41: Design 2b: Controller Frequency Response

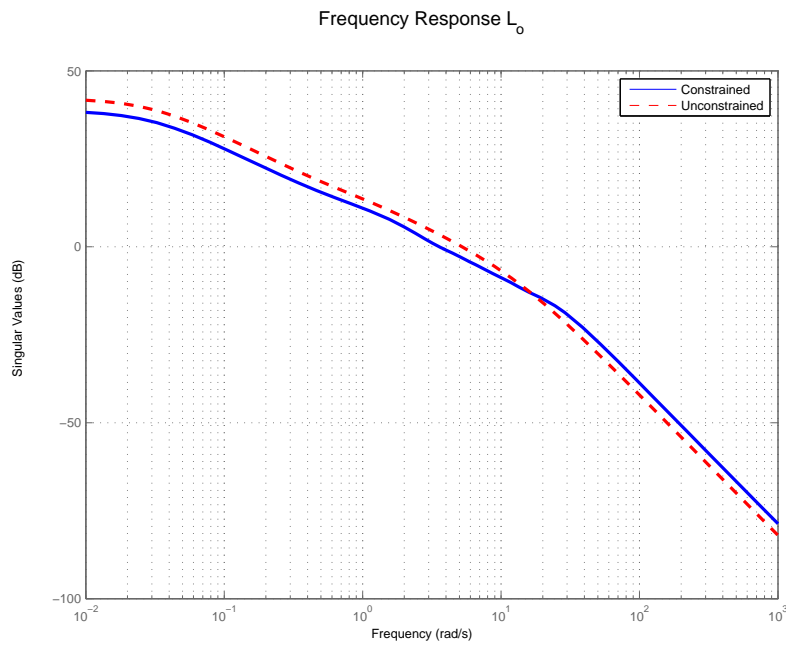


Figure 4.42: Design 2b: Open Loop transfer function

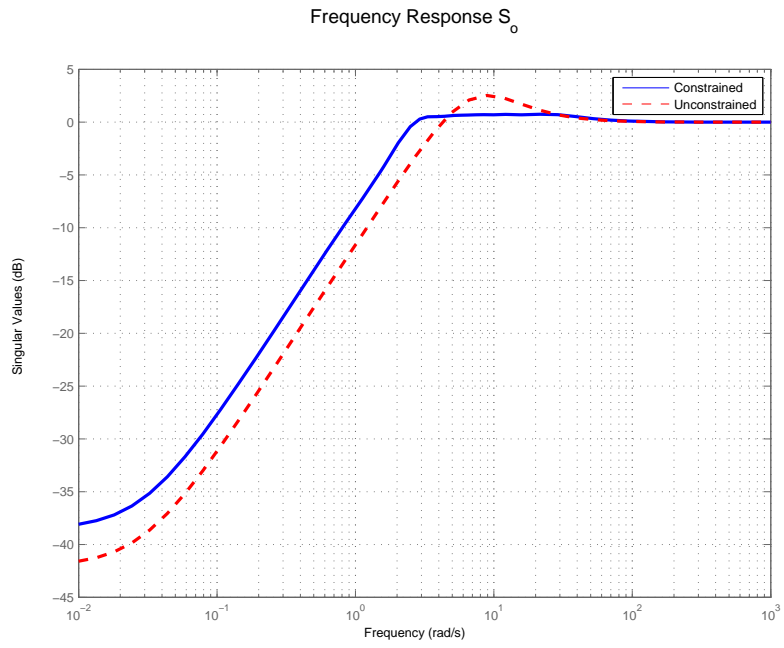


Figure 4.43: Design 2b: Sensitivity Frequency Response

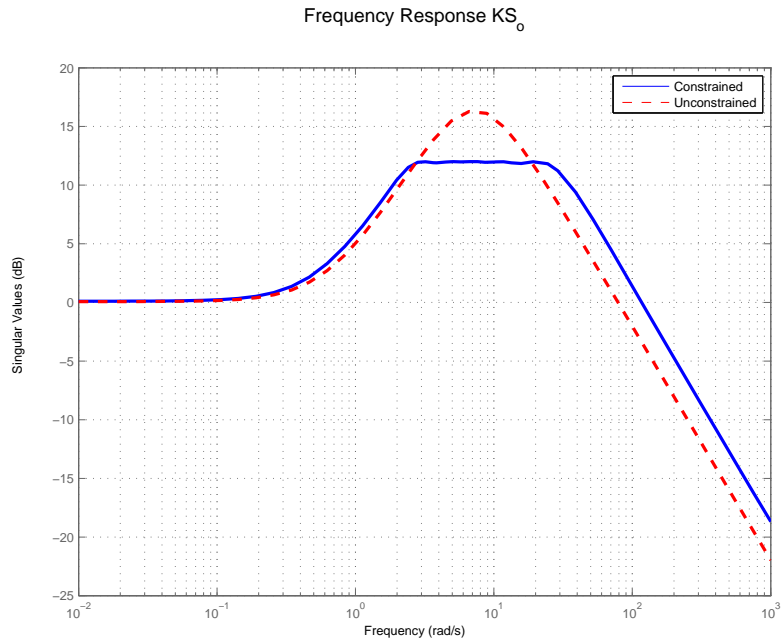


Figure 4.44: Design 2b: $K*S_o$

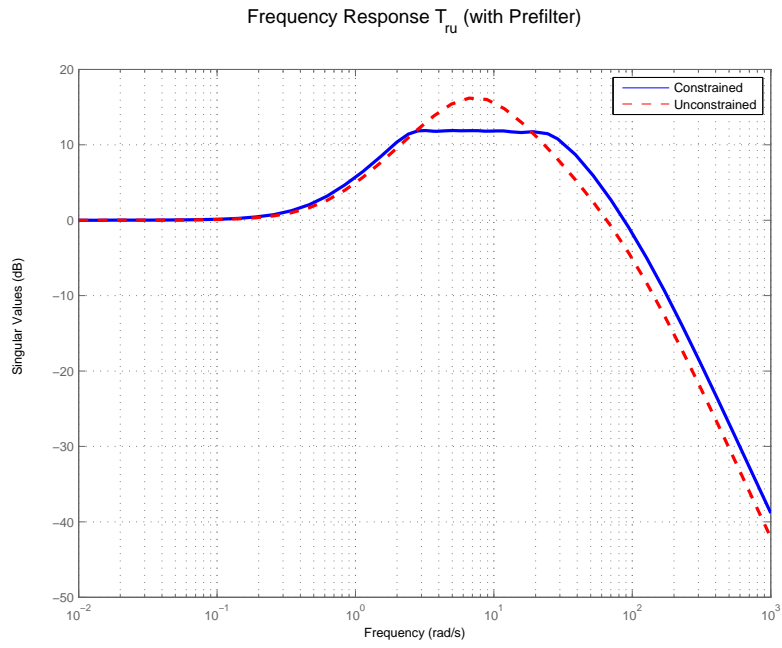


Figure 4.45: Design 2b: Reference to Control transfer function

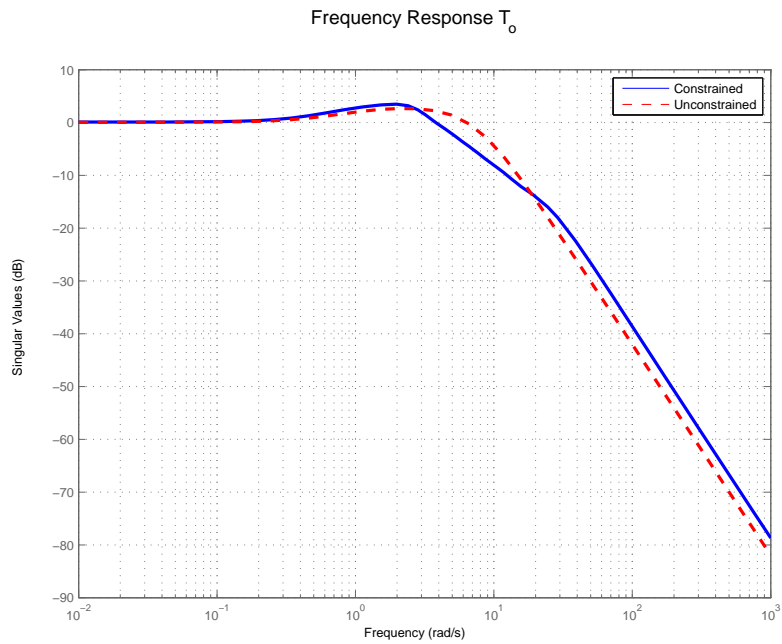


Figure 4.46: Design 2b: Complementary Sensitivity

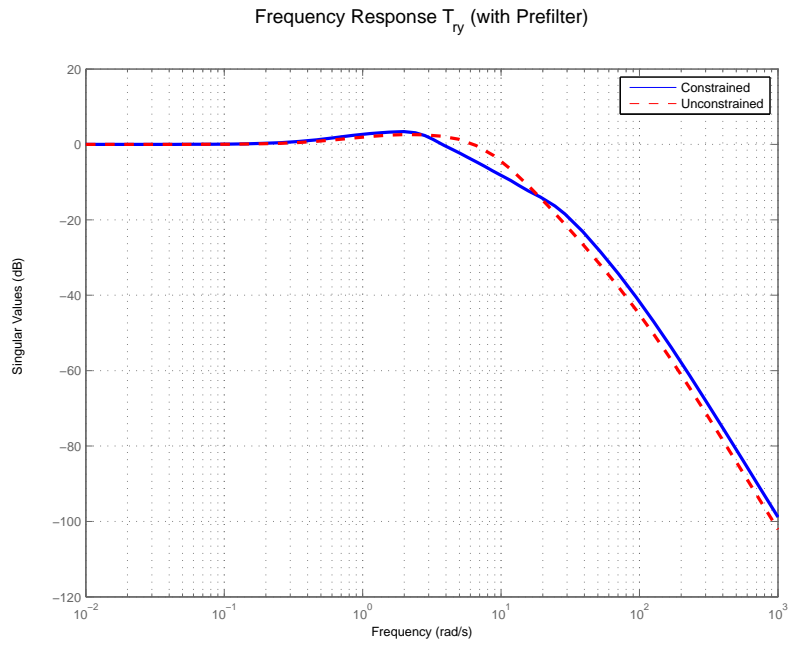


Figure 4.47: Design 2b: Reference to output transfer function

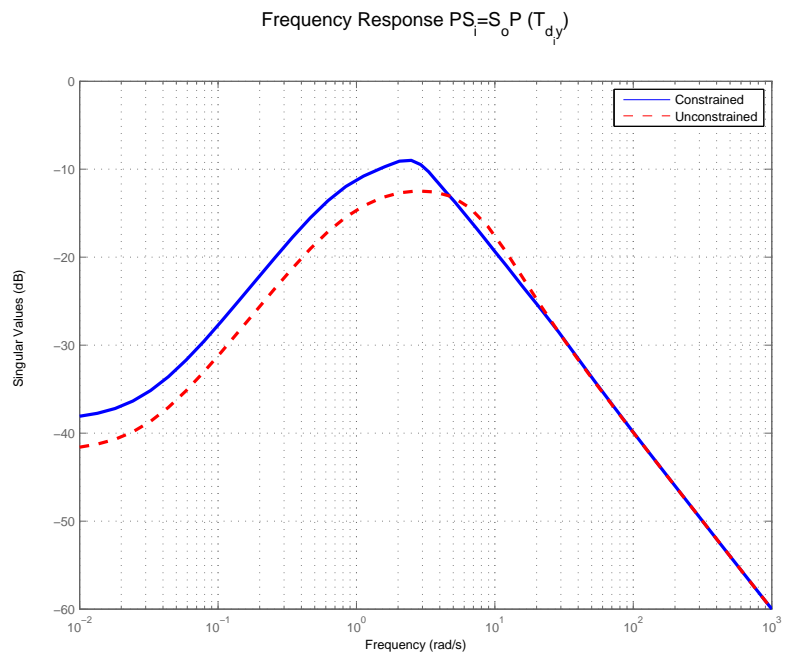


Figure 4.48: Design 1a: $PS_i = S_oP$

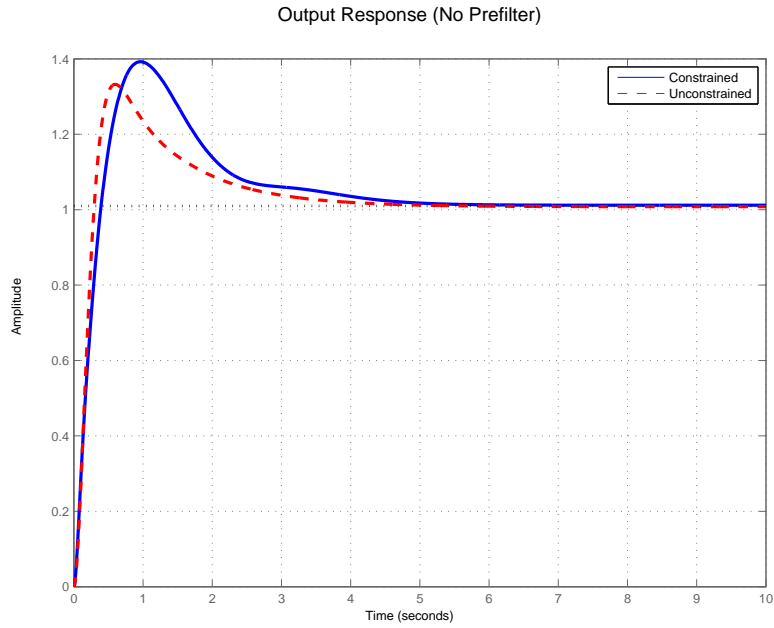


Figure 4.49: Design 2b: Output Time Response (no Pre-filter)

Table 4.16: Design 2b: \mathcal{H}^∞ norms of individual transfer functions (dB)

$S_o = S_i$	$T_o = T_i$	KS_o	PS_i
0.6925	3.4667	12.0087	-9.0707

4.4 Summary and Conclusions

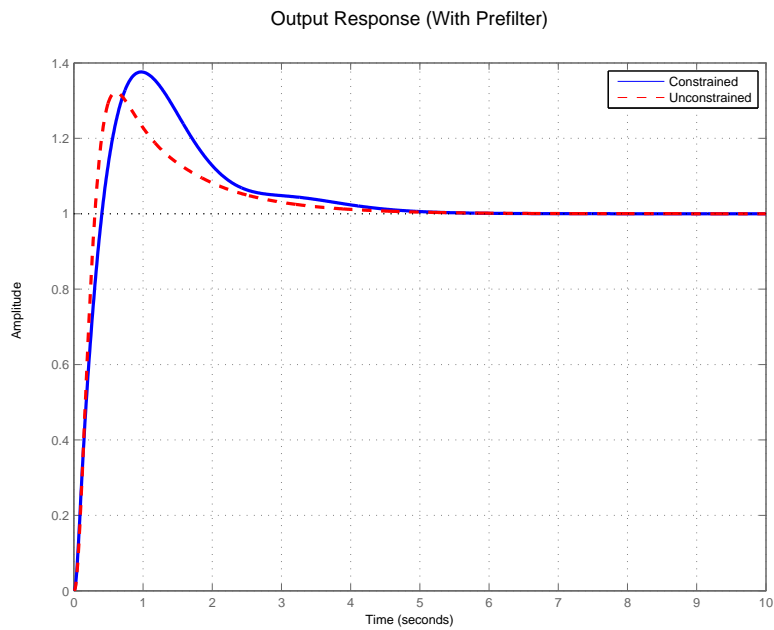


Figure 4.50: Design 2b: Output Time Response (with Pre-filter)

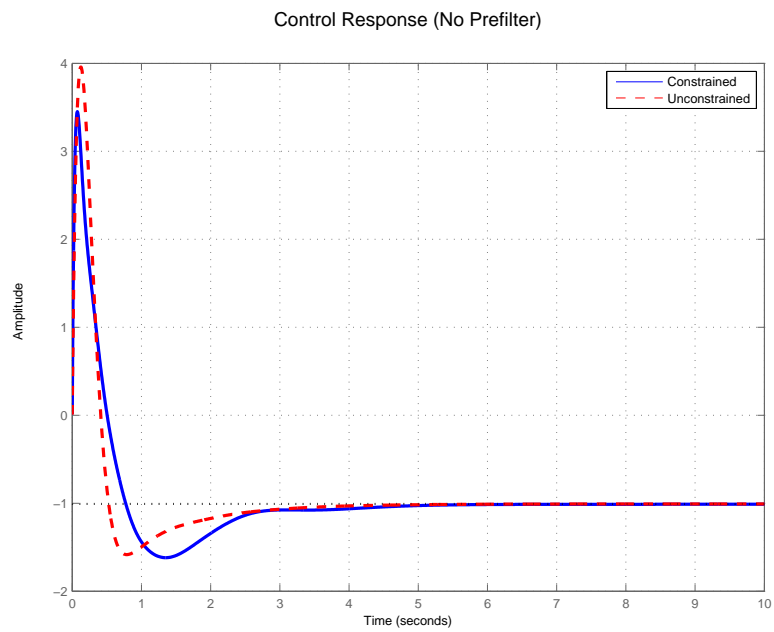


Figure 4.51: Design 2b: Control Time Response (no Pre-filter)

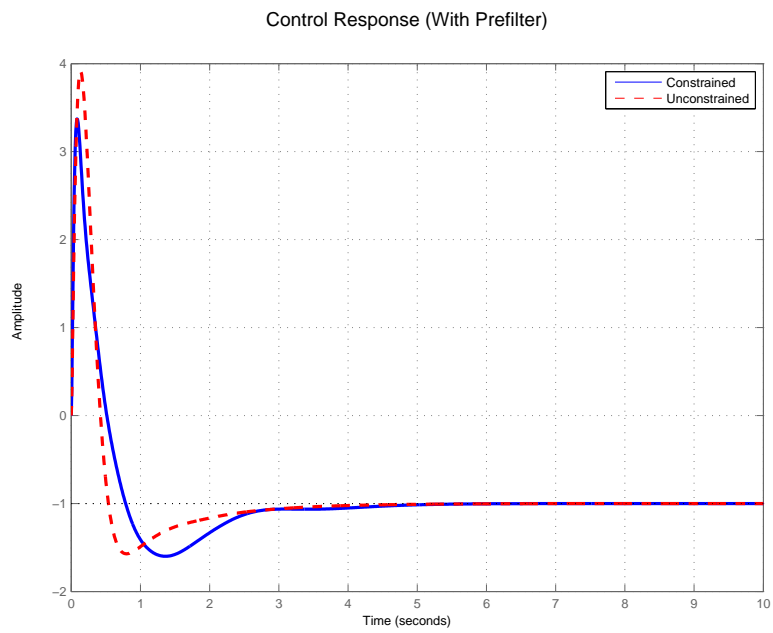


Figure 4.52: Design 2b: Control Time Response (with Pre-filter)

Chapter 5

MIMO \mathcal{H}^∞ DESIGN EXAMPLES

5.1 Introduction

In this chapter feedback compensators are designed for two MIMO systems. In Section 5.2 an ill-conditioned 2X2 system is controlled. In Section 5.3 a compensator for Lateral (yaw-roll) dynamics of a forward swept wing X-29 aircraft [23] is designed. Parameter ρ in Equation 2.9 is varied to trade-off feedback properties at plant output and input.

5.2 Ill-Conditioned Two-Input Two-Output system

The Plant transfer function matrix is shown below:

$$P = \begin{bmatrix} \frac{1}{s+1} & 0 \\ 0 & \frac{1}{s+2} \end{bmatrix} \begin{bmatrix} 1 & 0.9 \\ 0.9 & 1 \end{bmatrix} \quad (5.1)$$

(5.2)

The scaling matrix has near zero determinant value (0.1900) makes the plant P to have high condition number as seen in Figure 5.2. We saw that from Equation 2.8, for plants with high condition number, feedback properties could be drastically different at loop breaking points.

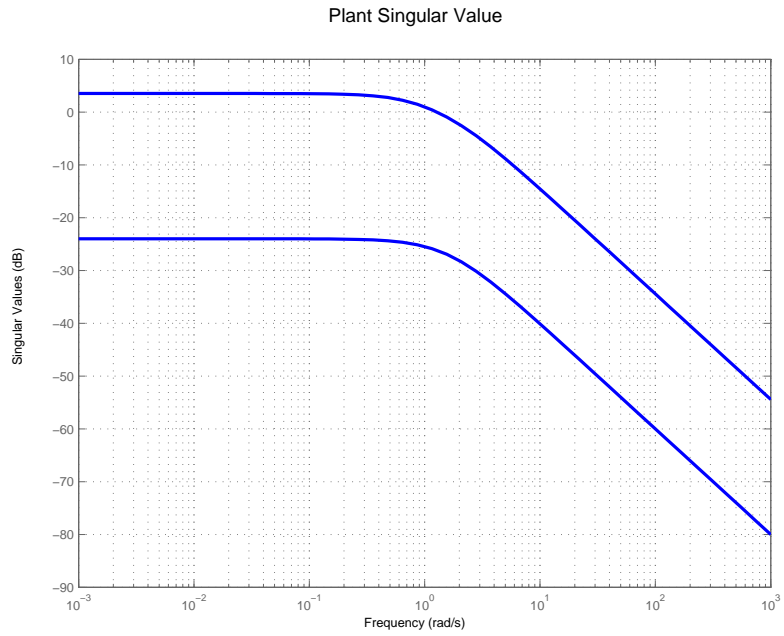


Figure 5.1: Plant Singular values

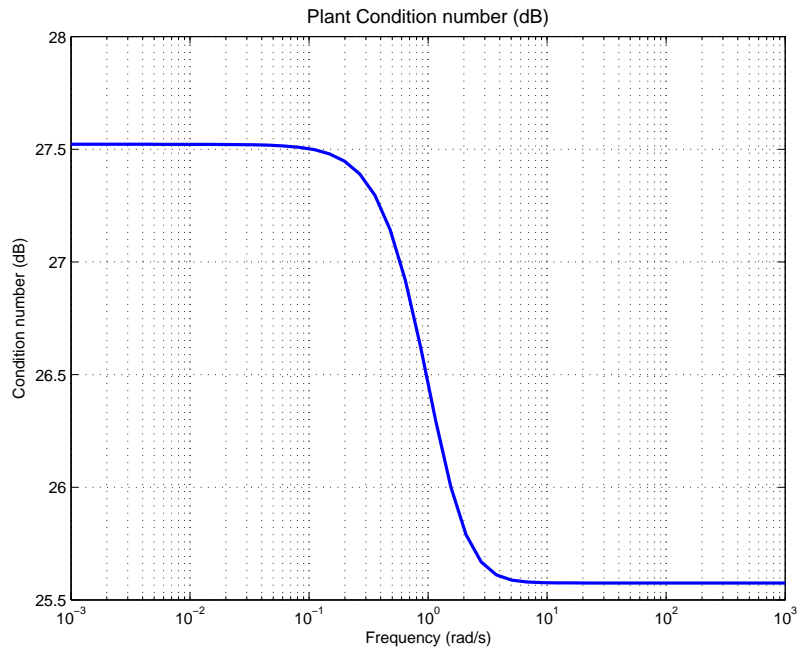


Figure 5.2: Plant Condition number

5.2.1 $\rho = 10^{-6}$ (Approximation to standard mixed sensitivity problem)

Basis parameters used:

$$Basis = \frac{0.7 - s}{s + 0.7} \quad N = 4 \quad (5.3)$$

By choosing a near zero value for design parameter $\rho = 10^{-6}$, the generalized \mathcal{H}^∞ mixed sensitivity problem is approximated to a standard \mathcal{H}^∞ mixed sensitivity problem. It is able to achieve good properties at plant output, while giving up on properties at plant input. The Output Sensitivity S_o represents transfer function from reference r to error e , while Input Sensitivity S_i represents the transfer function from input disturbance d_i to plant input u_p . Both S_o and S_i are desired to be low, as they represent good command following and good disturbance rejection respectively. By comparing Figure 5.9 and Figure 5.10, it is seen that for the current design, a good low frequency command following is achieved in all input directions, whereas low frequency input disturbance attenuation depends on the direction of input disturbance. If good low frequency input disturbance attenuation is desired, the feedback properties at plant input are penalized in the Generalized \mathcal{H}^∞ problem.



Figure 5.3: Weighting functions output due to reference command

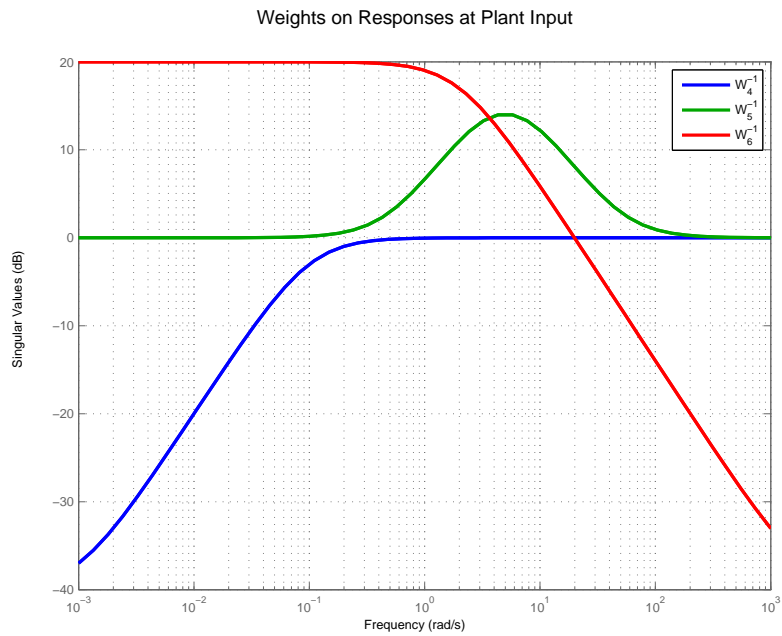


Figure 5.4: Weighting functions on output due to disturbance

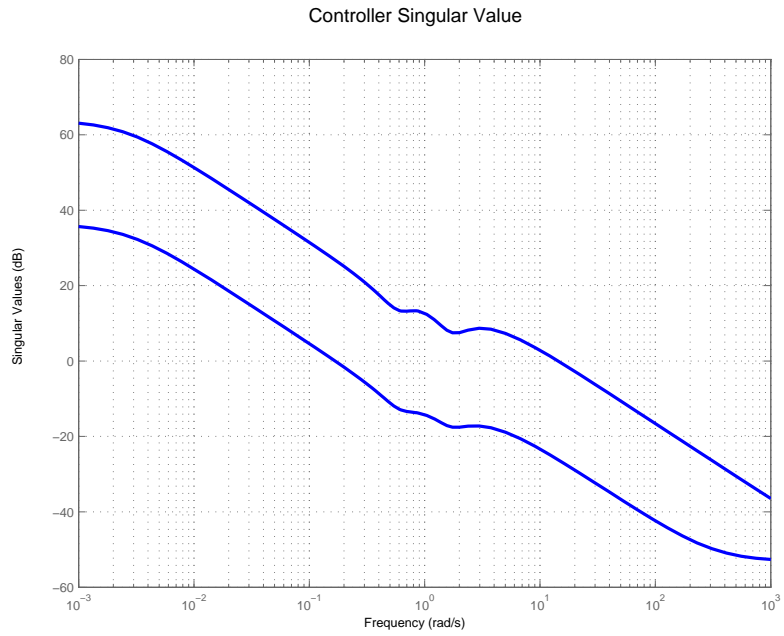


Figure 5.5: Controller Singular value

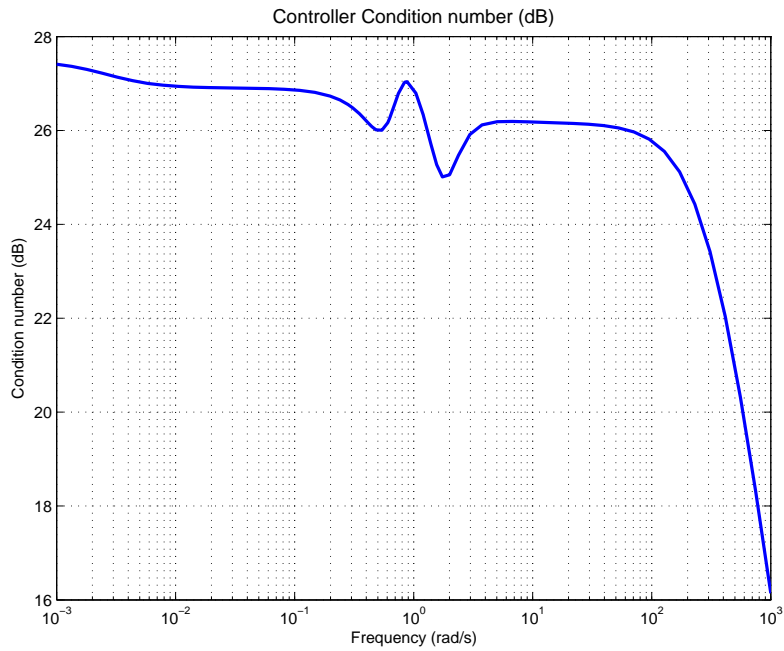


Figure 5.6: Controller Condition number

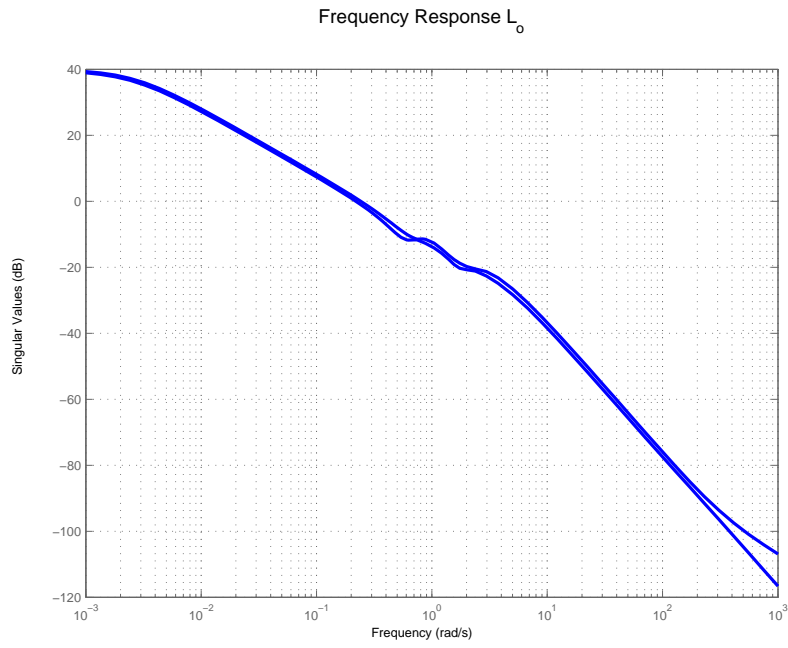


Figure 5.7: Open Loop transfer function at Plant output

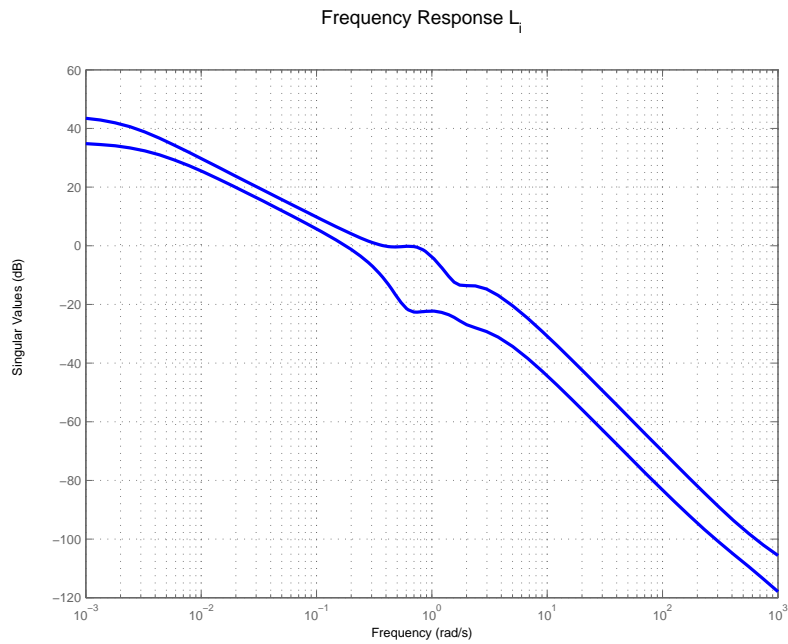


Figure 5.8: Open Loop transfer function at Plant input

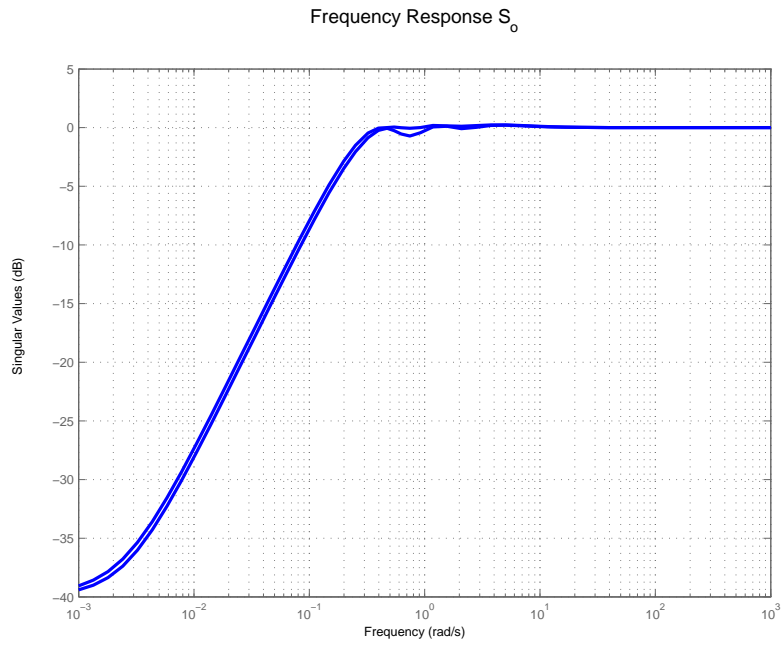


Figure 5.9: Output Sensitivity

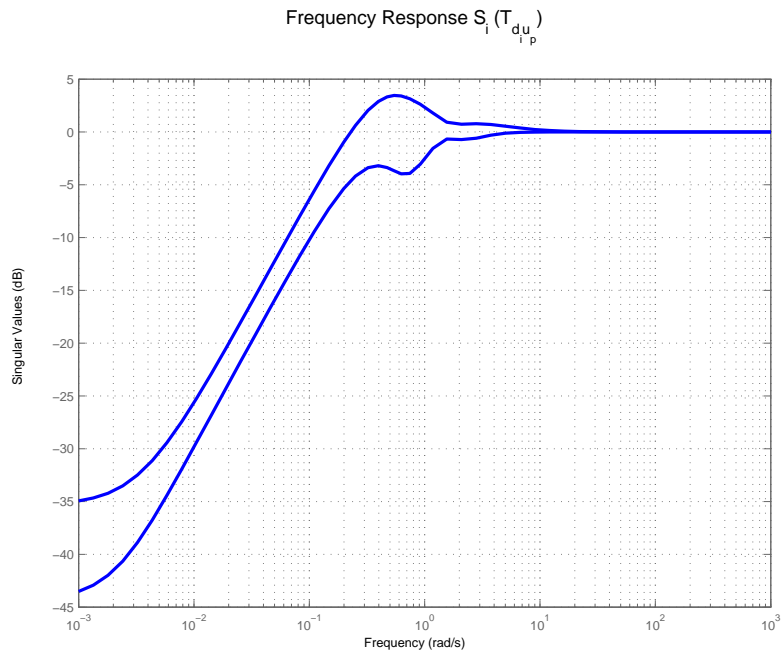


Figure 5.10: Input Sensitivity

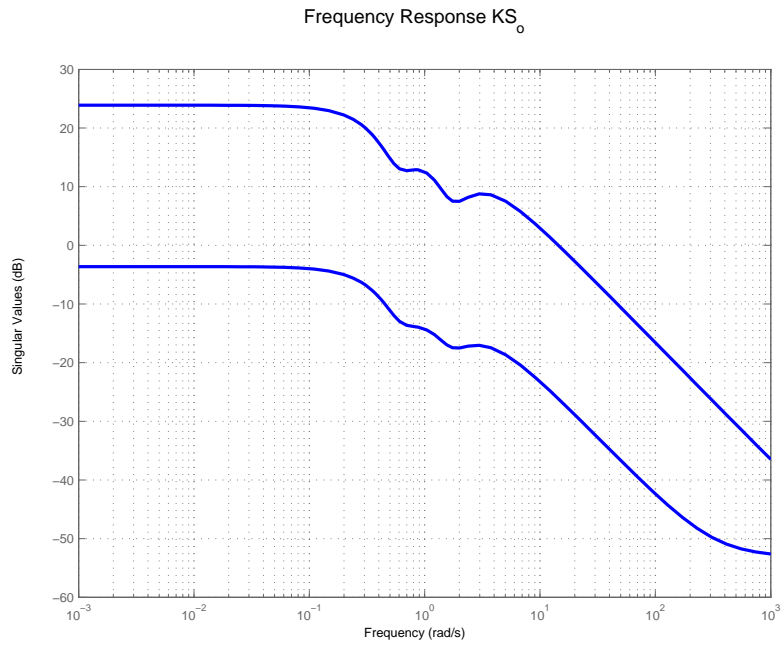


Figure 5.11: K^*S_o

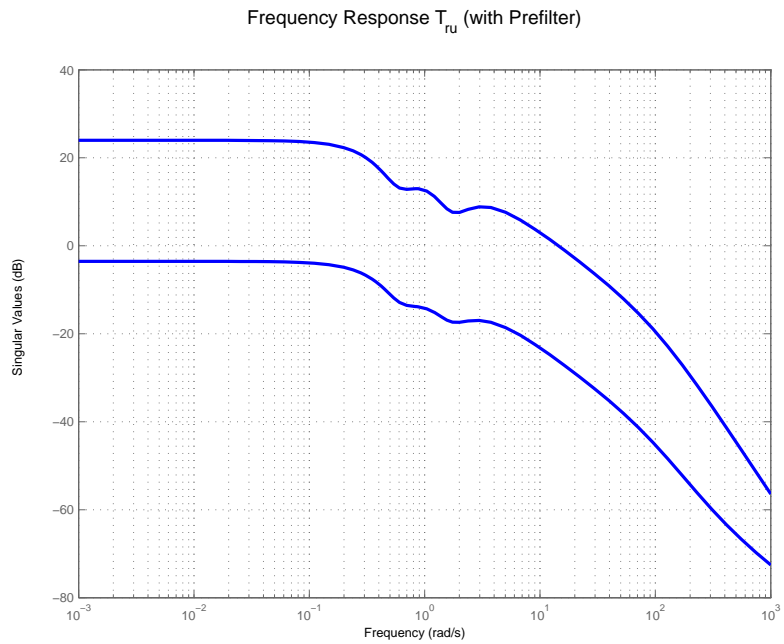


Figure 5.12: Reference to Control transfer function

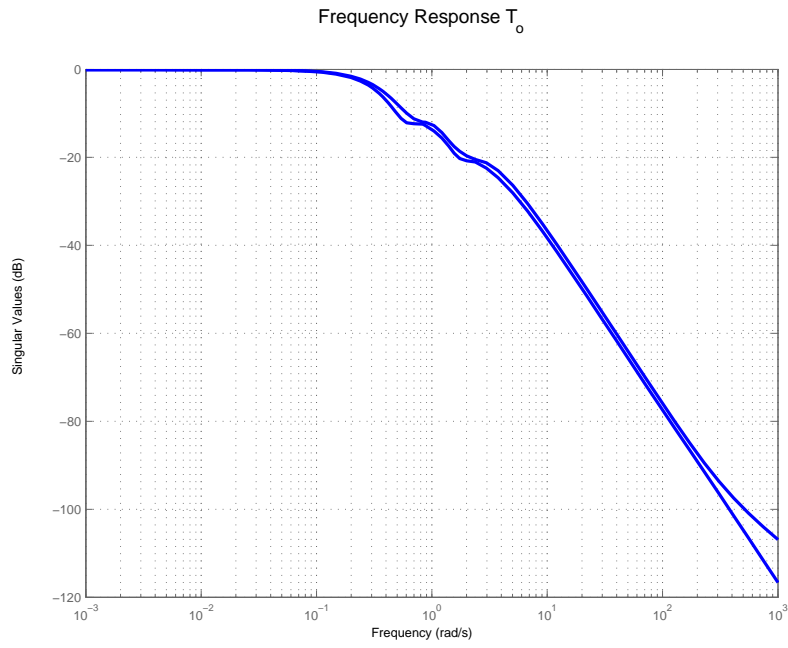


Figure 5.13: Output Complementary Sensitivity

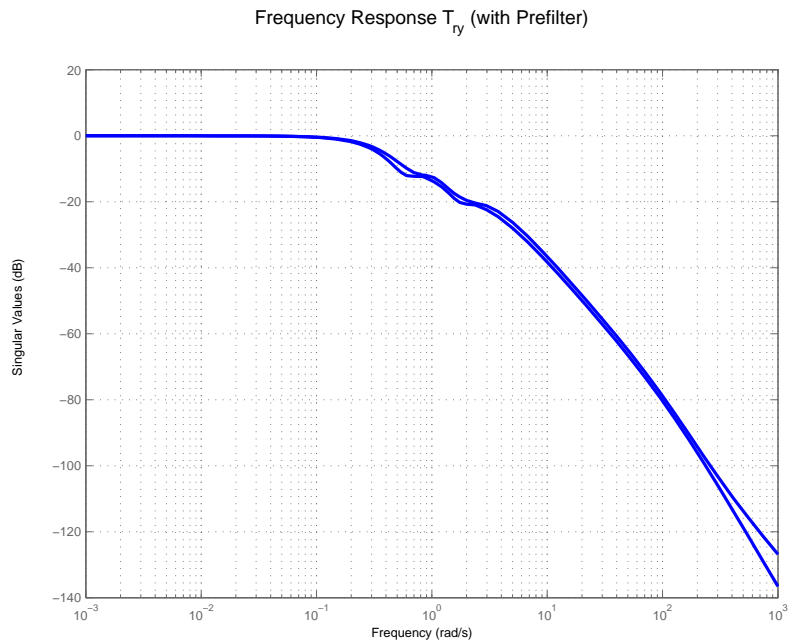


Figure 5.14: Reference to output transfer function

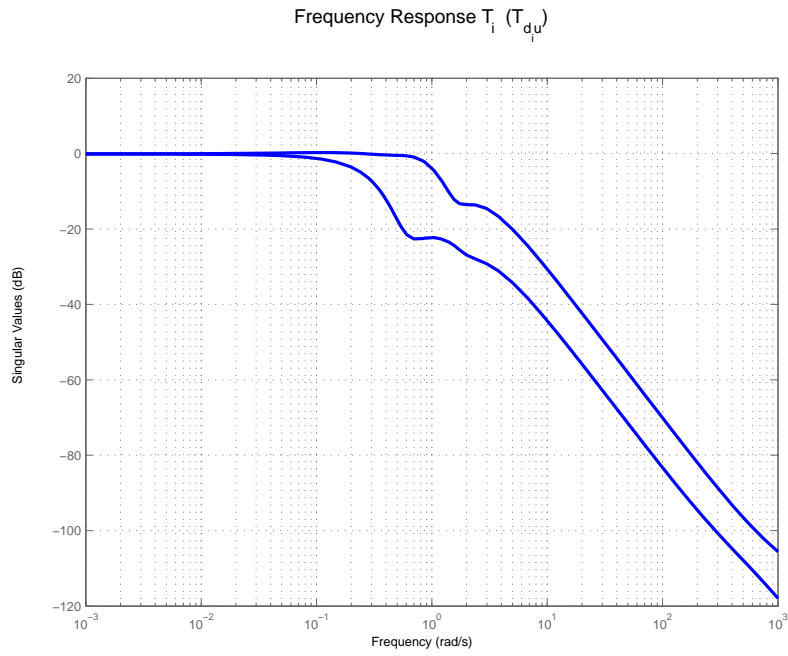


Figure 5.15: Input Complementary Sensitivity

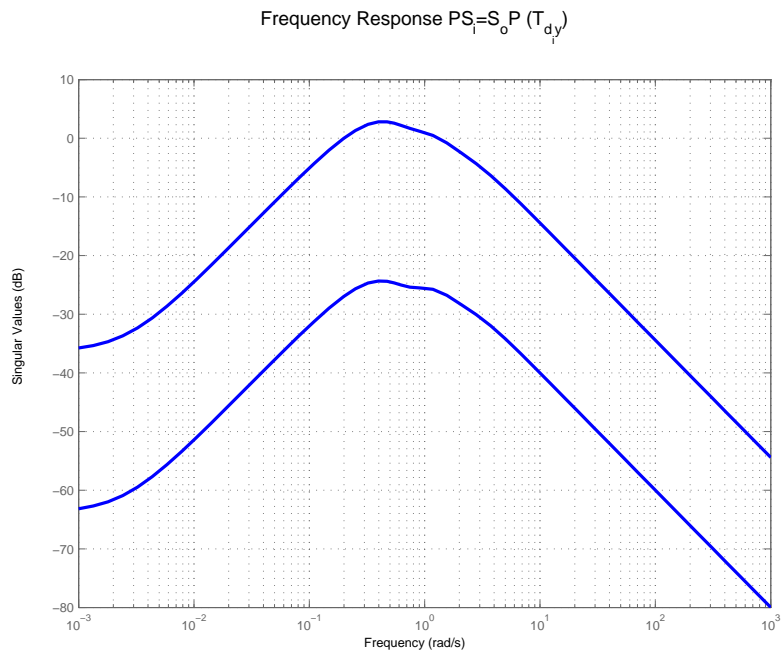


Figure 5.16: $PS_i = S_o P$

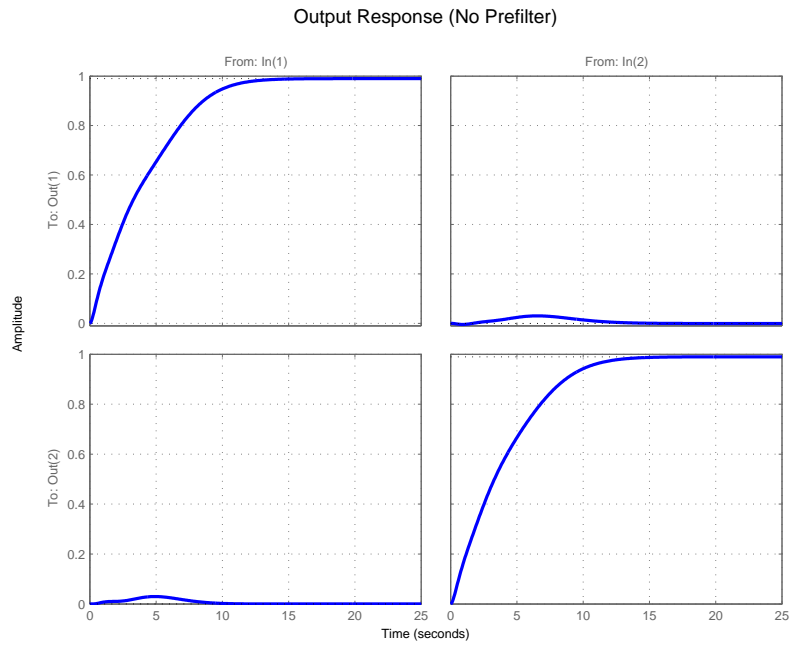


Figure 5.17: Output Time Response (no Pre-filter)

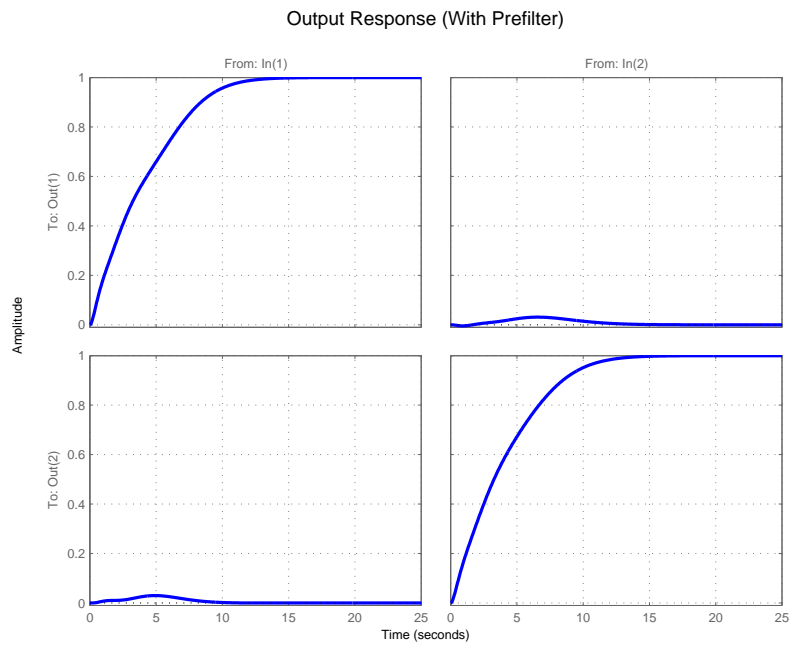


Figure 5.18: Output Time Response (with Pre-filter)

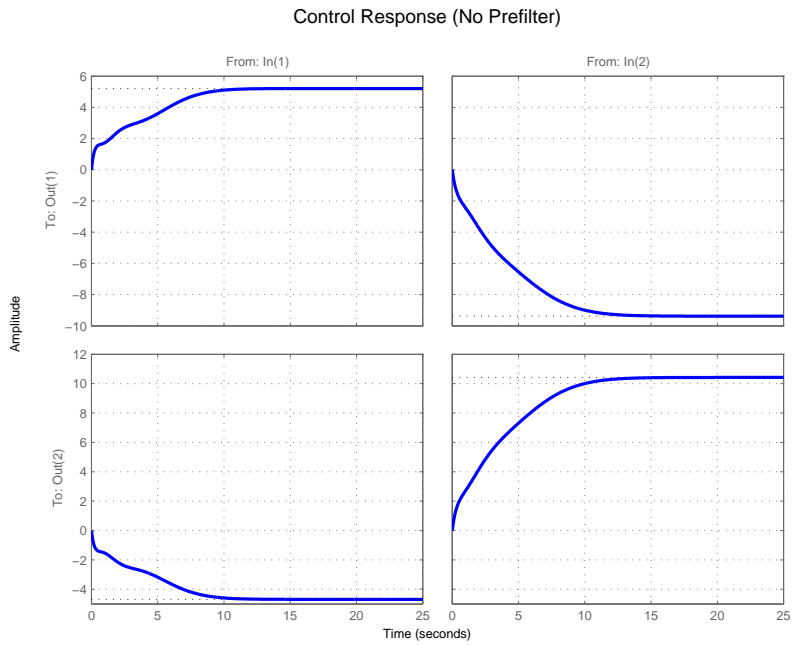


Figure 5.19: Control Time Response (no Pre-filter)

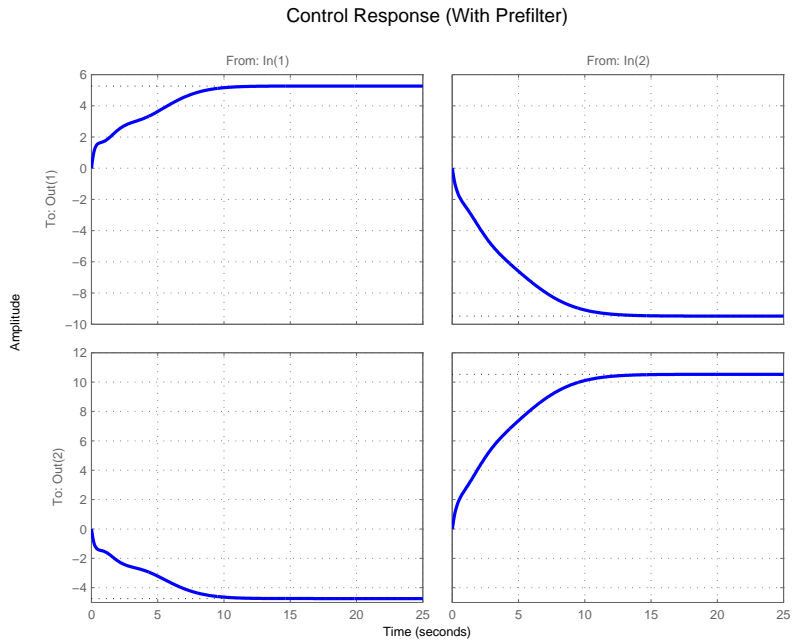


Figure 5.20: Control Time Response (with Pre-filter)

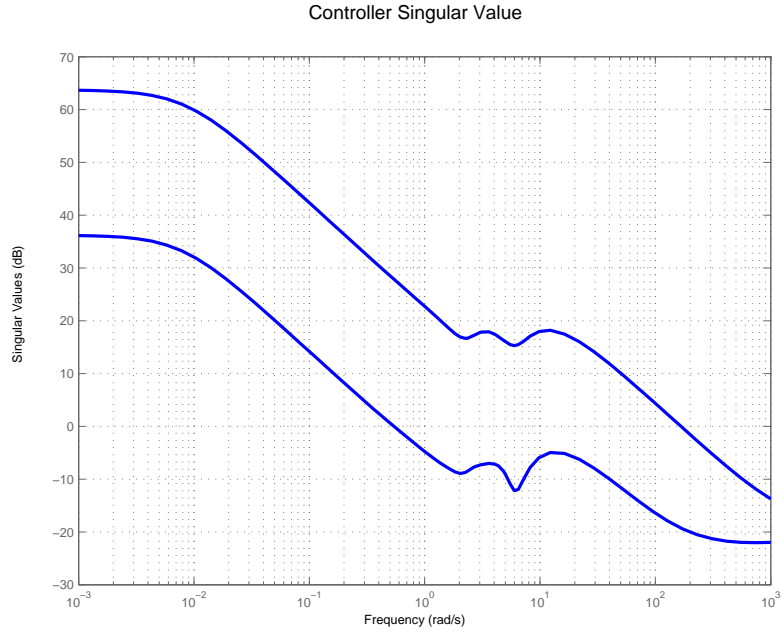


Figure 5.21: Controller Singular value

5.2.2 $\rho = 10$ (*Penalizing Properties at Plant Input*)

To achieve good low frequency input disturbance attenuation, ρ is increased to 10.

Basis parameters used:

$$Basis = \frac{4 - s}{s + 4} \quad N = 7 \quad (5.4)$$

Figure 5.25 shows that good low frequency input disturbance attenuation is achieved for all directions. But this trades-off good command following property.

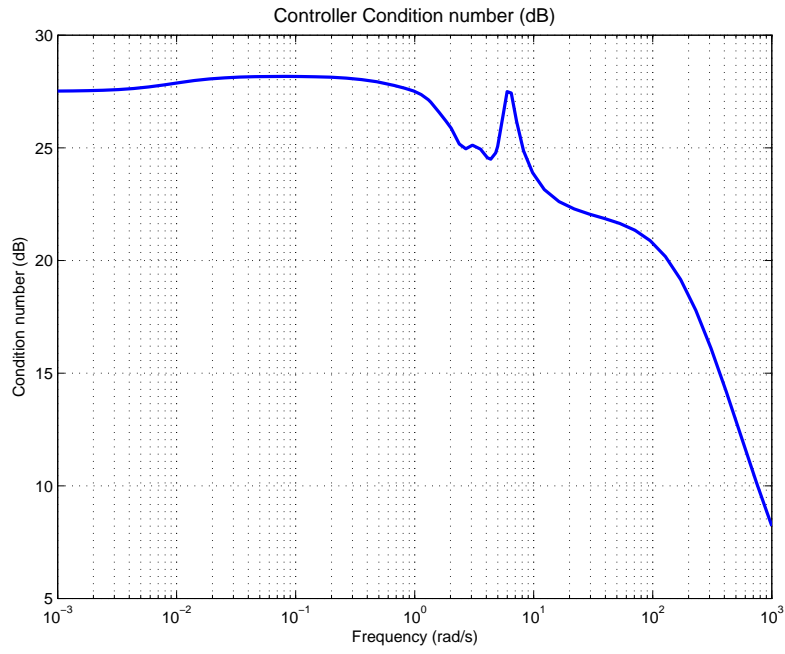


Figure 5.22: Controller Condition number

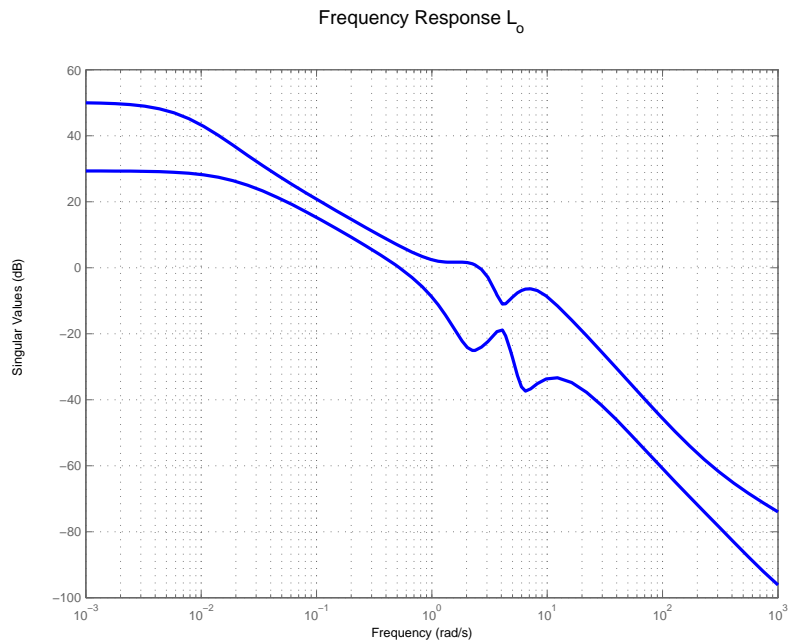


Figure 5.23: Open Loop transfer function at Plant output

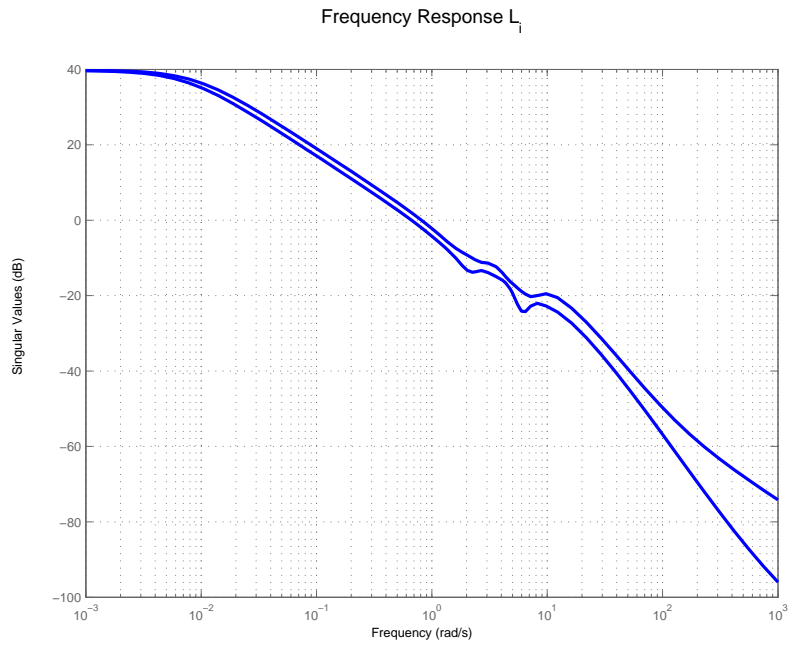


Figure 5.24: Open Loop transfer function at Plant input

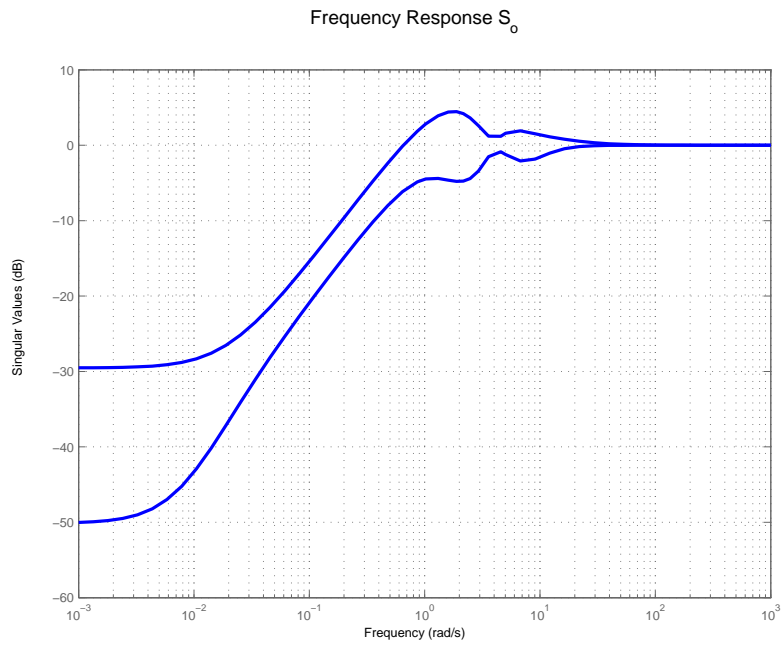


Figure 5.25: Output Sensitivity

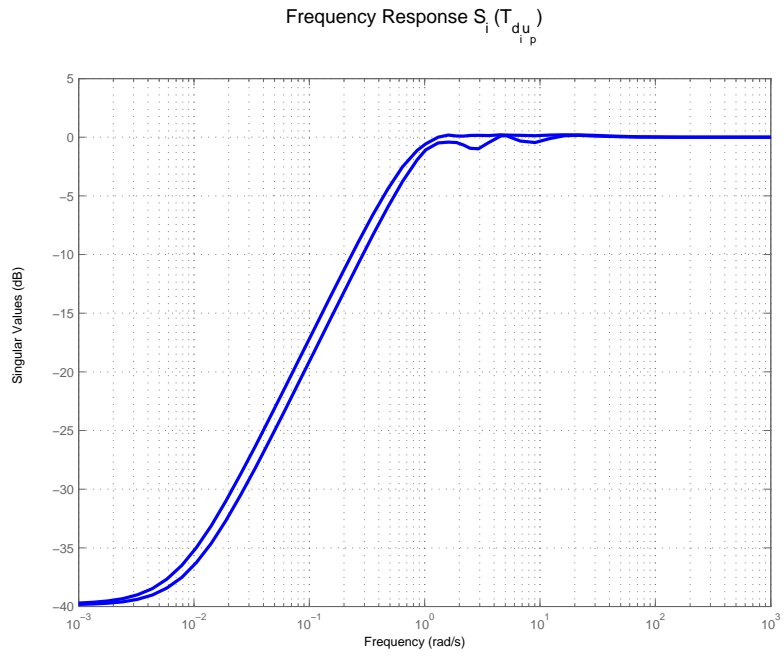


Figure 5.26: Input Sensitivity

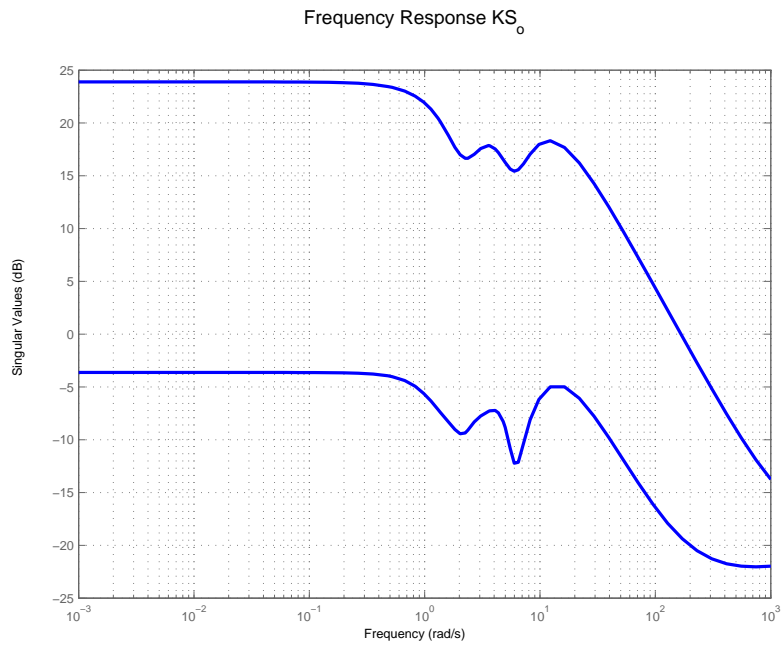


Figure 5.27: K*S_o

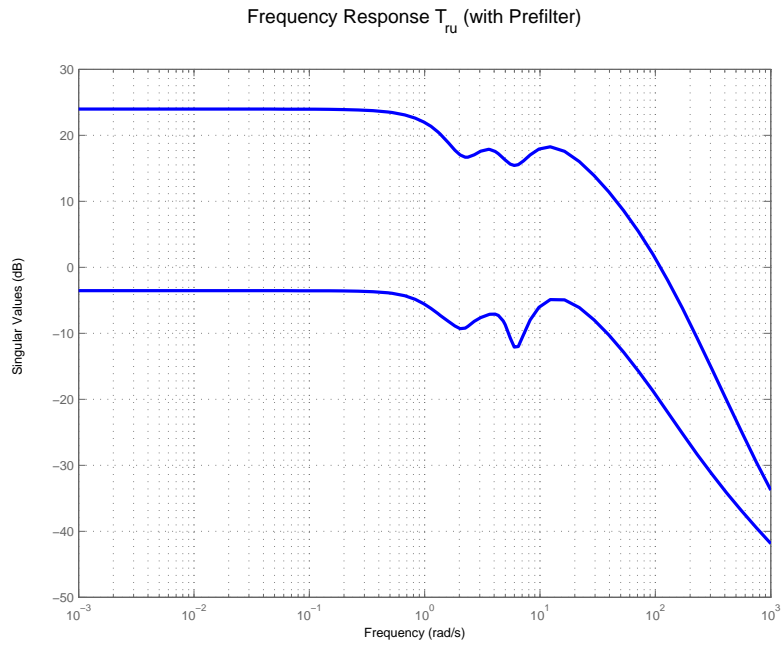


Figure 5.28: Reference to Control transfer function

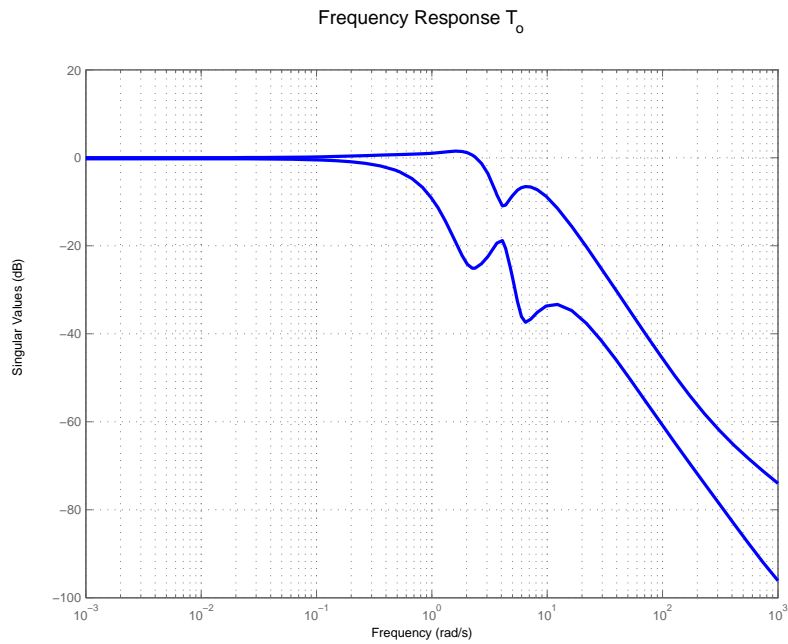


Figure 5.29: Output Complementary Sensitivity

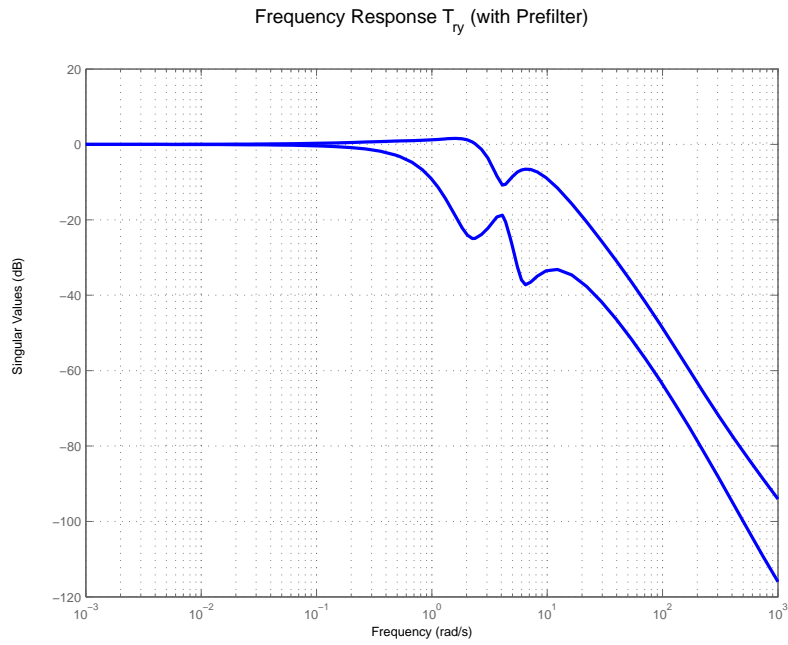


Figure 5.30: Reference to output transfer function

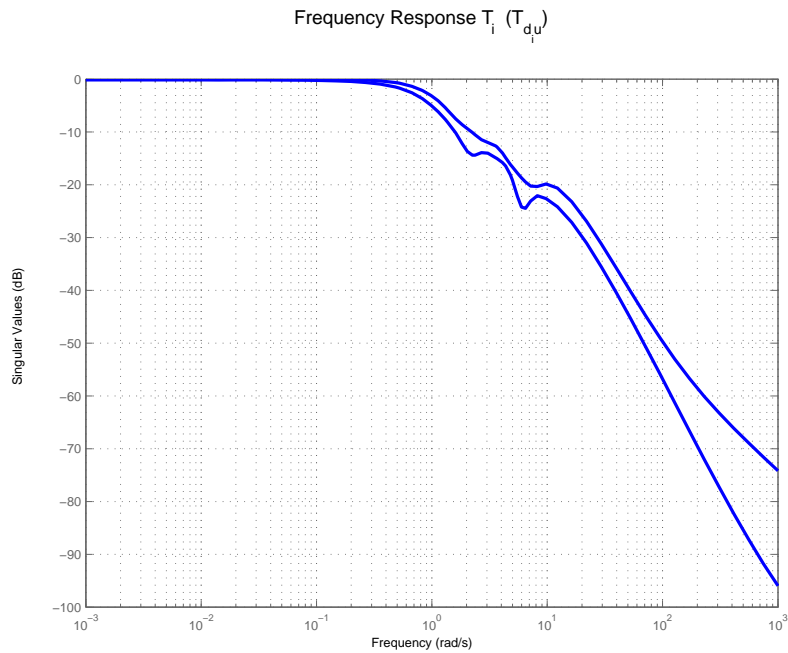


Figure 5.31: Input Complementary Sensitivity

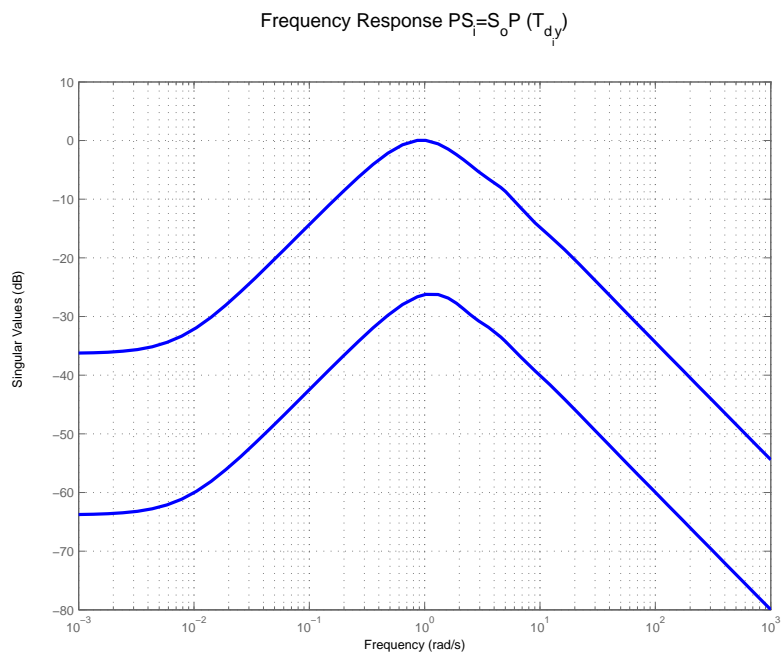


Figure 5.32: $PS_i = S_o P$

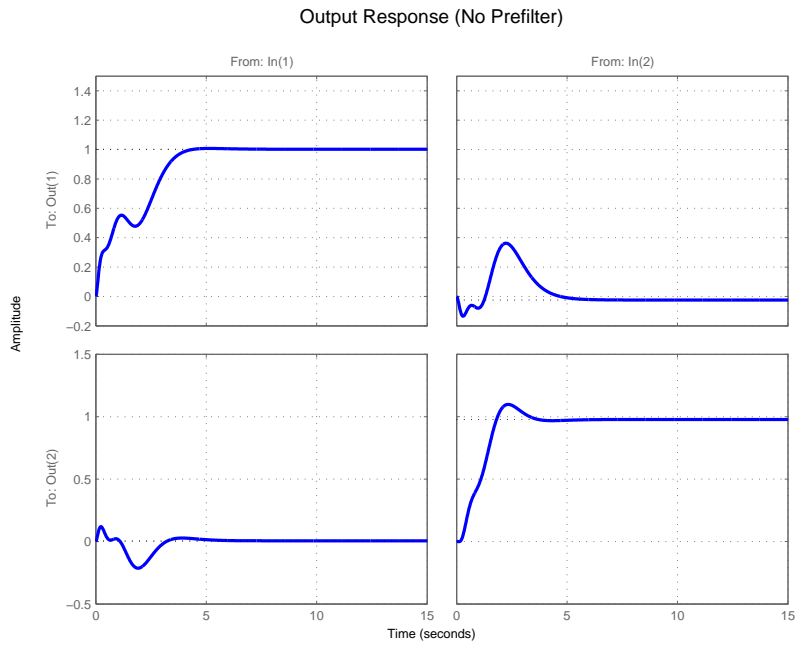


Figure 5.33: Output Time Response (no Pre-filter)

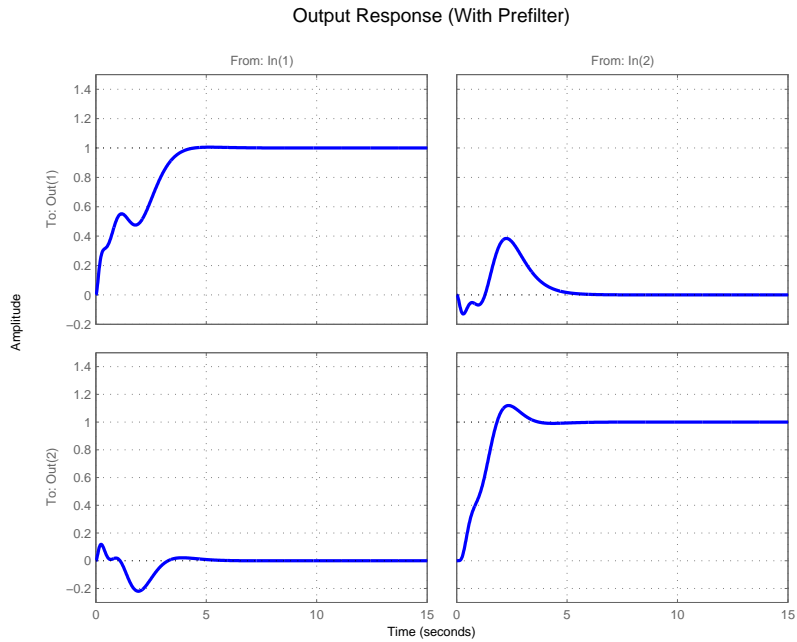


Figure 5.34: Output Time Response (with Pre-filter)

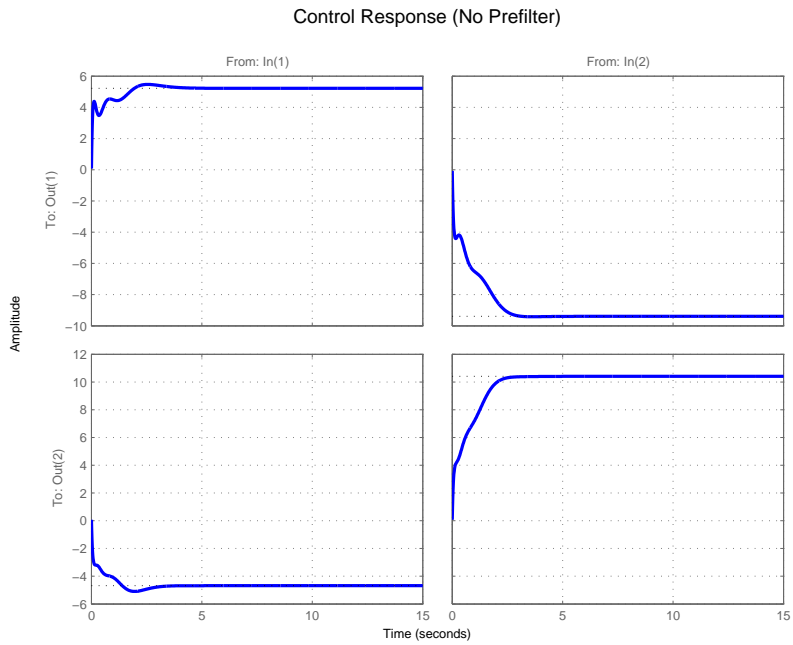


Figure 5.35: Control Time Response (no Pre-filter)

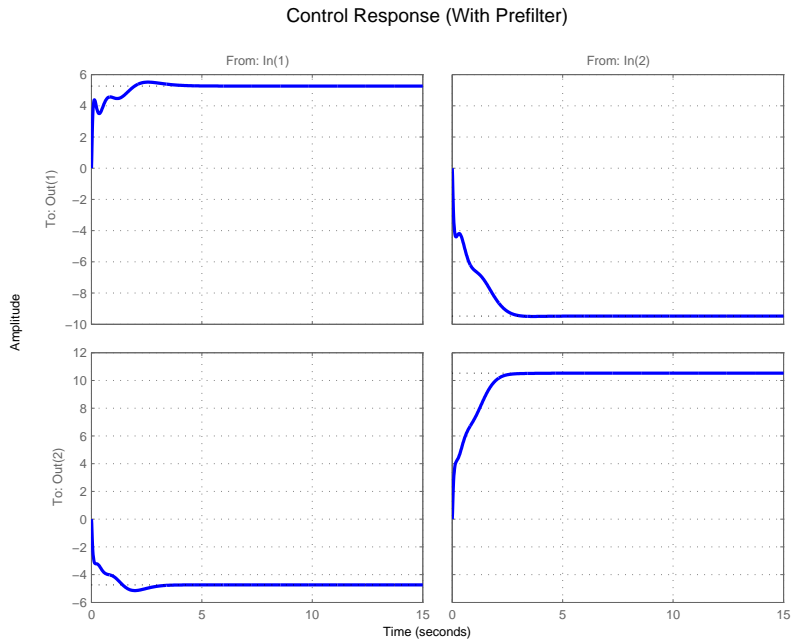


Figure 5.36: Control Time Response (with Pre-filter)

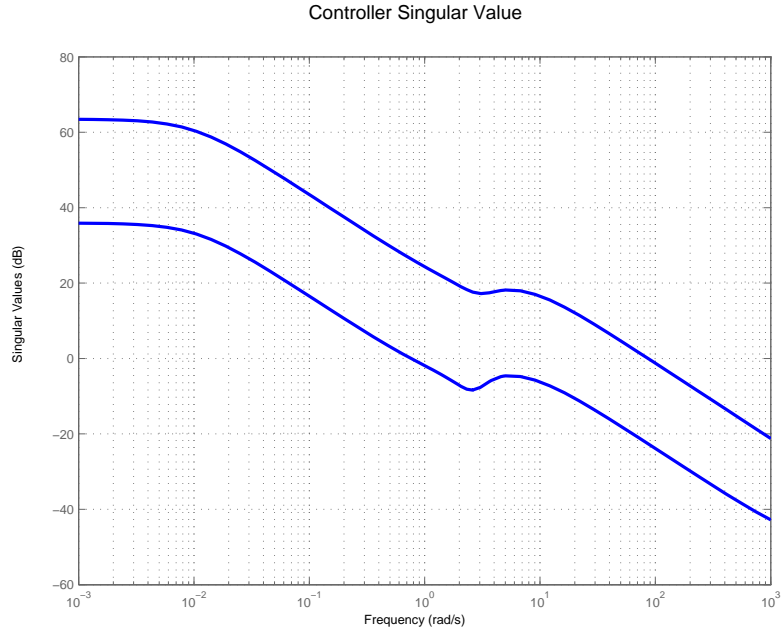


Figure 5.37: Controller Singular value

5.2.3 $\rho = 1$ (Trade-off between Properties and Plant Input and Output)

To achieve comparable low frequency command following and comparable low frequency input disturbance attenuation, ρ set to 1. From Figure ?? and Figure 5.42, a good trade-off which achieves reasonable properties at both plant input and output is achieved. Basis parameters used:

$$Basis = \frac{3 - s}{s + 3} \qquad N = 5 \qquad (5.5)$$

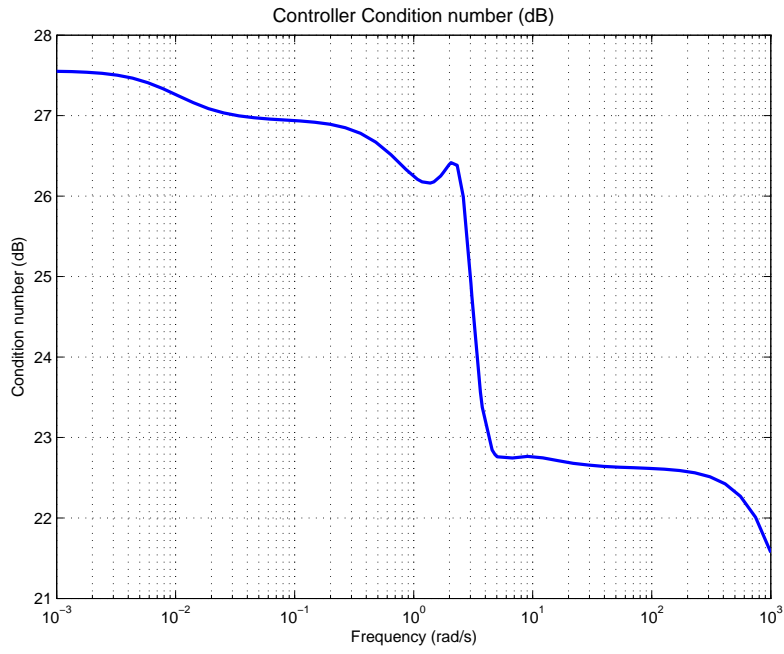


Figure 5.38: Controller Condition number

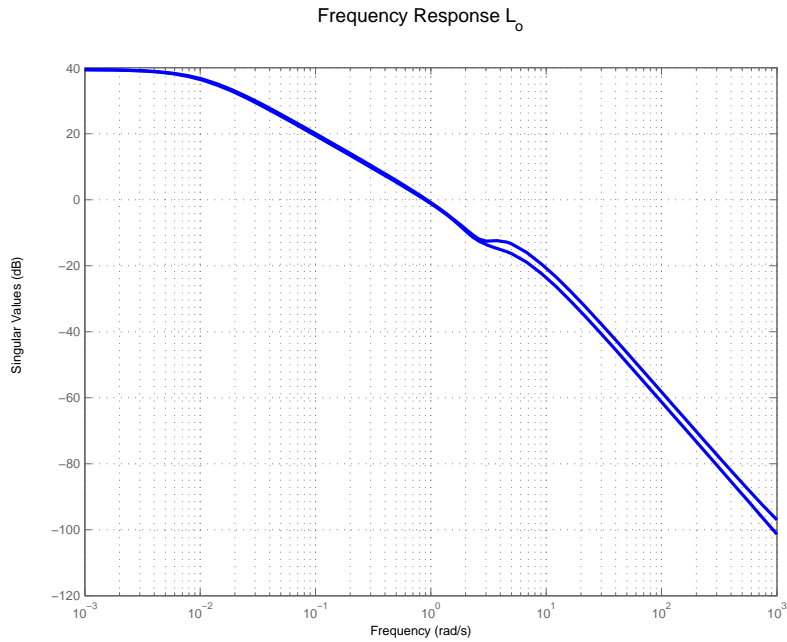


Figure 5.39: Open Loop transfer function at Plant output

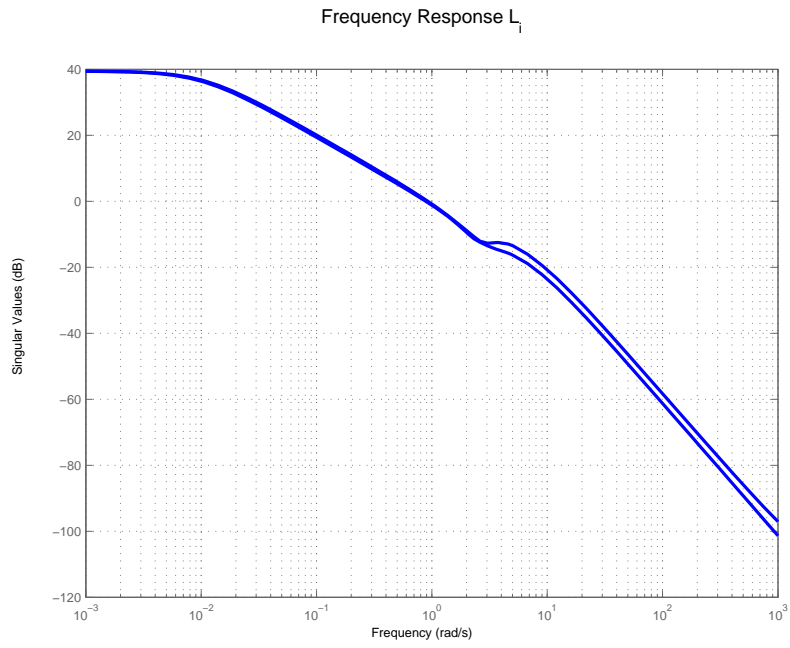


Figure 5.40: Open Loop transfer function at Plant input

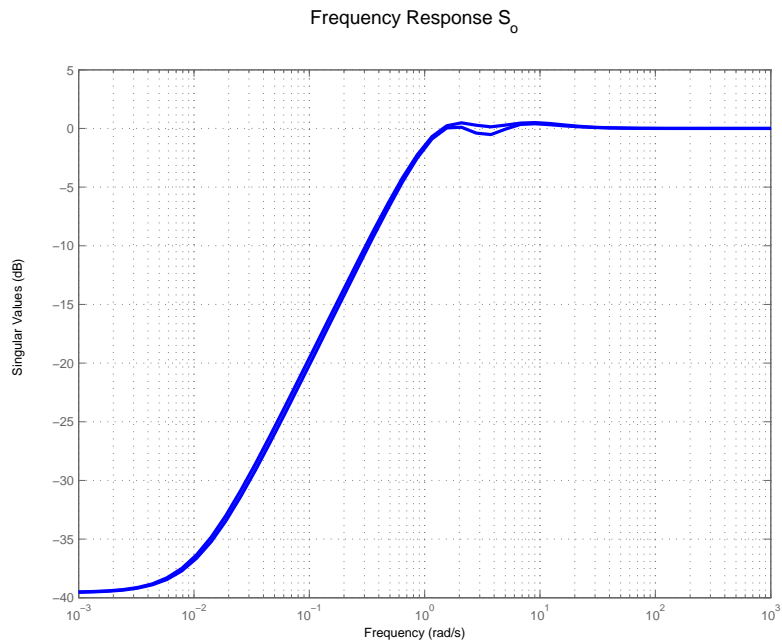


Figure 5.41: Output Sensitivity

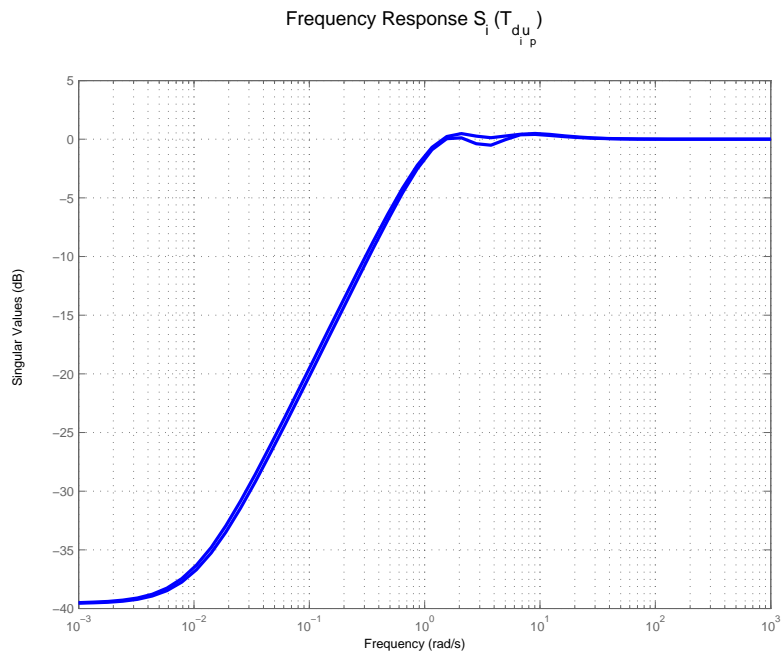


Figure 5.42: Input Sensitivity

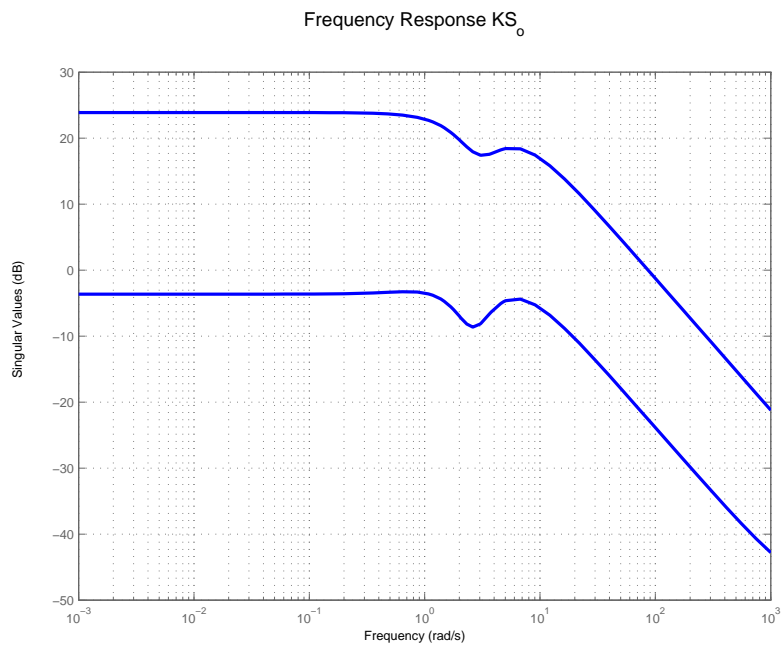


Figure 5.43: $K S_o$

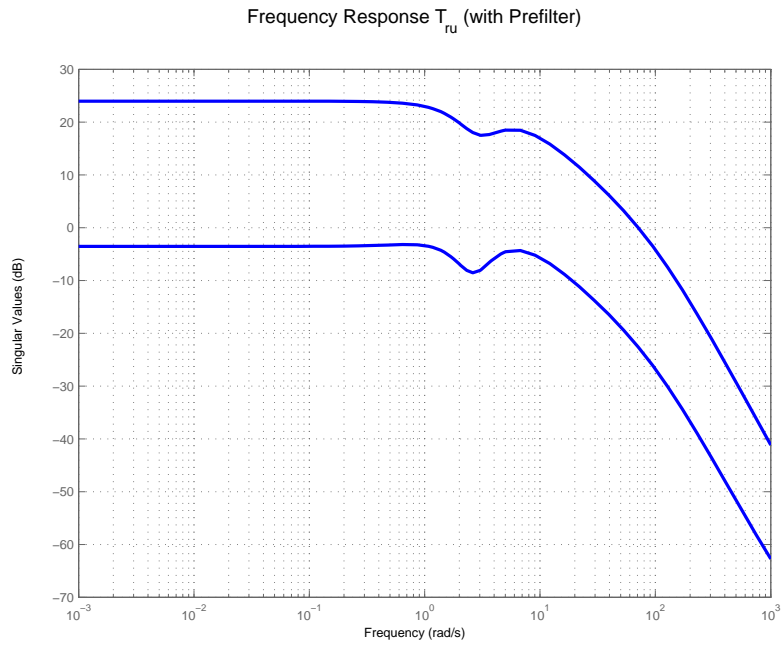


Figure 5.44: Reference to Control transfer function

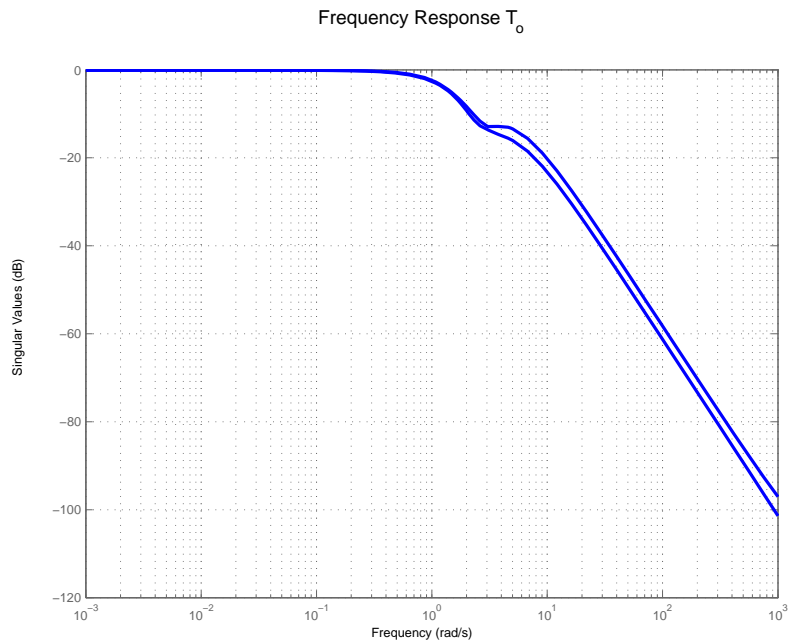


Figure 5.45: Output Complementary Sensitivity

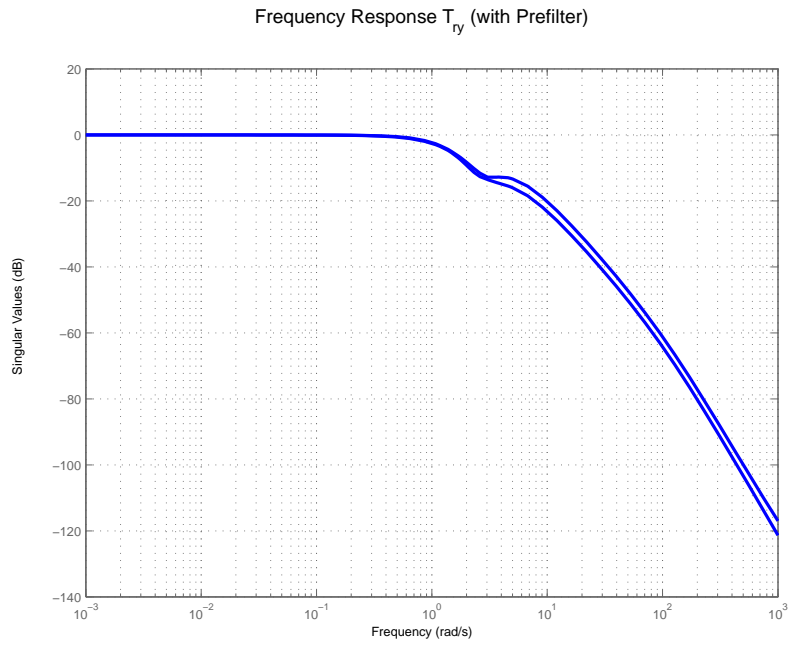


Figure 5.46: Reference to output transfer function

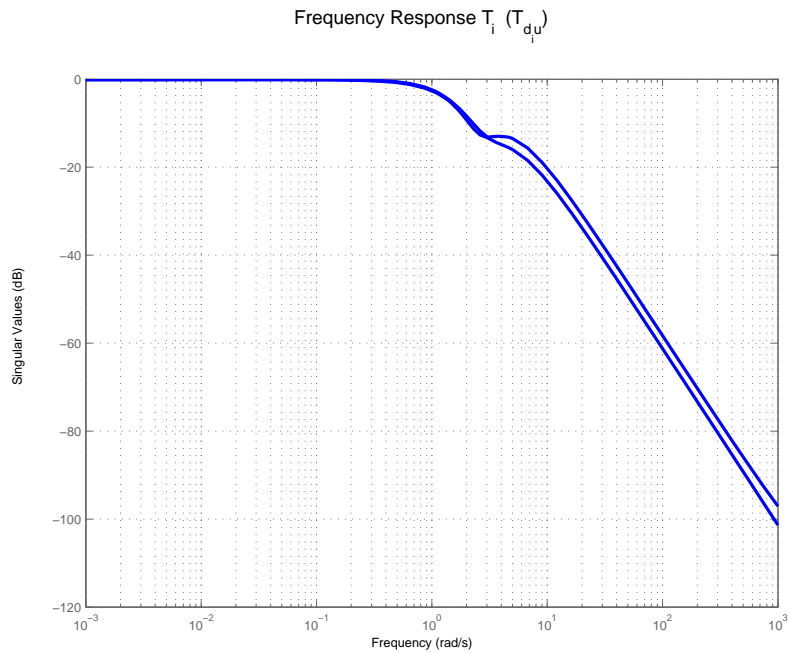


Figure 5.47: Input Complementary Sensitivity

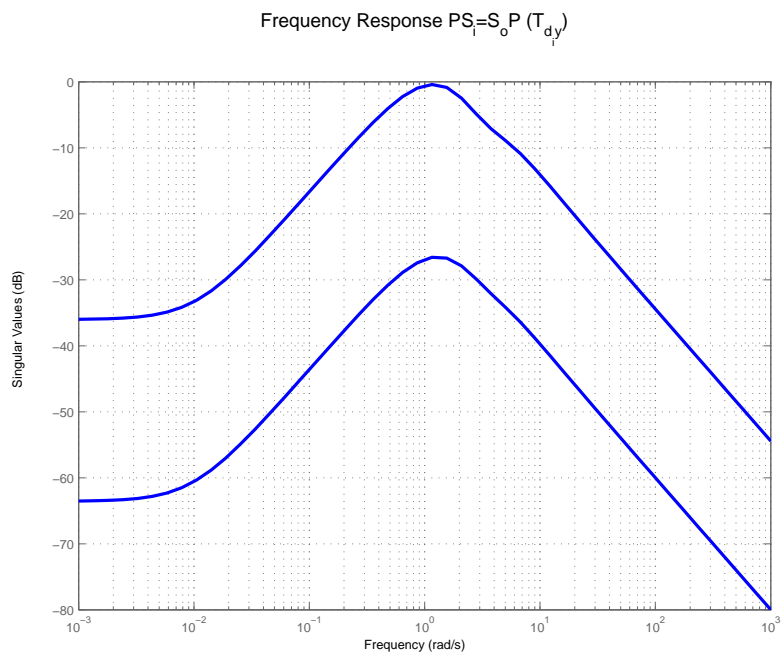


Figure 5.48: $PS_i = S_o P$

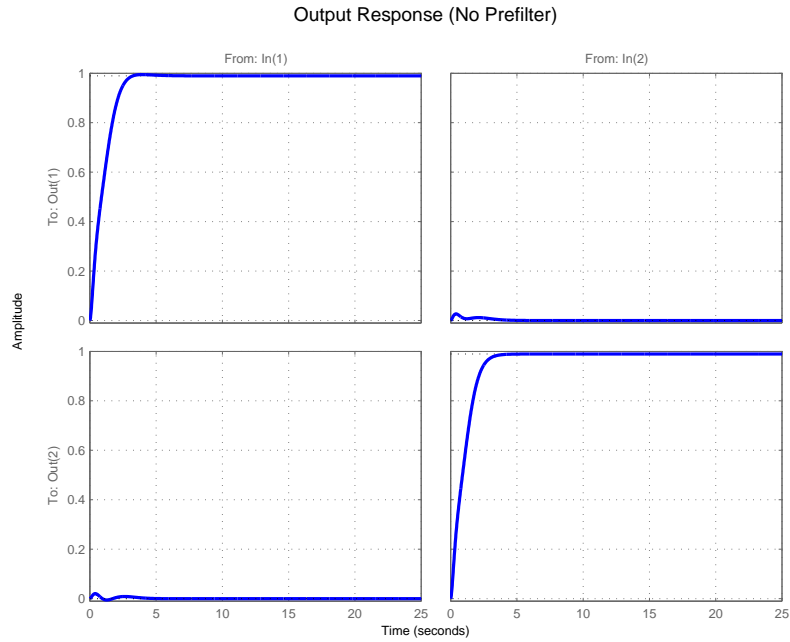


Figure 5.49: Output Time Response (no Pre-filter)

The Table 5.1 shows the \mathcal{H}^∞ norms of individual transfer functions matrices.

Table 5.1: 2X2 stable coupled plant: Comparison of Design Results (dB)

ρ	S_o	S_i	KS_o	PS_i	T_o	T_i
10^{-6}	0.0285	0.0699	23.8968	2.7872	-0.0869	-0.0860
10	4.4799	0.1687	23.8954	0.0677	1.5139	-0.0882
1	0.4627	0.4577	23.8921	-0.3822	-0.0916	-0.0916

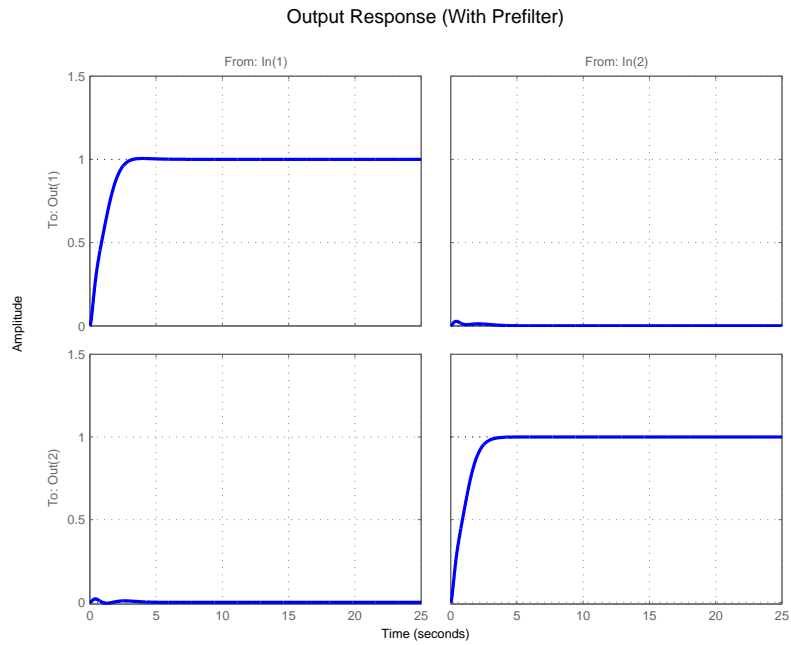


Figure 5.50: Output Time Response (with Pre-filter)

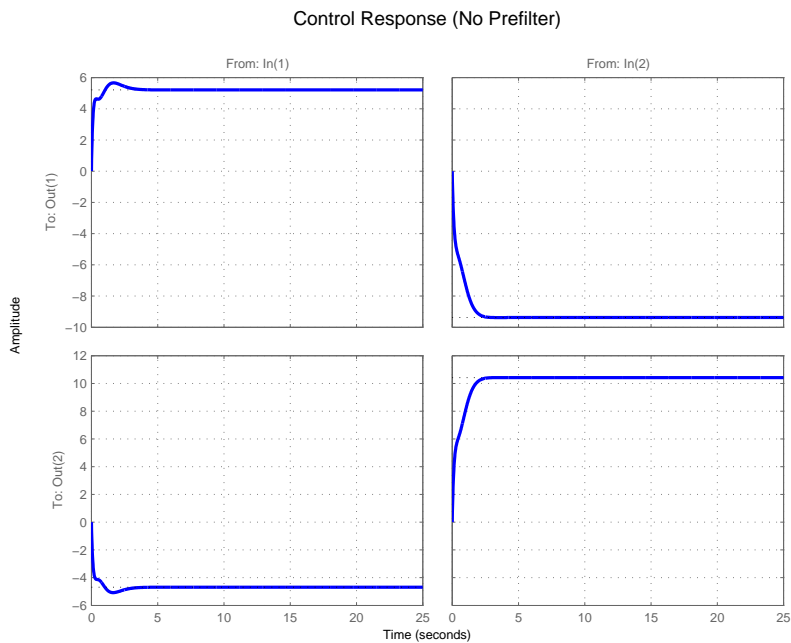


Figure 5.51: Control Time Response (no Pre-filter)

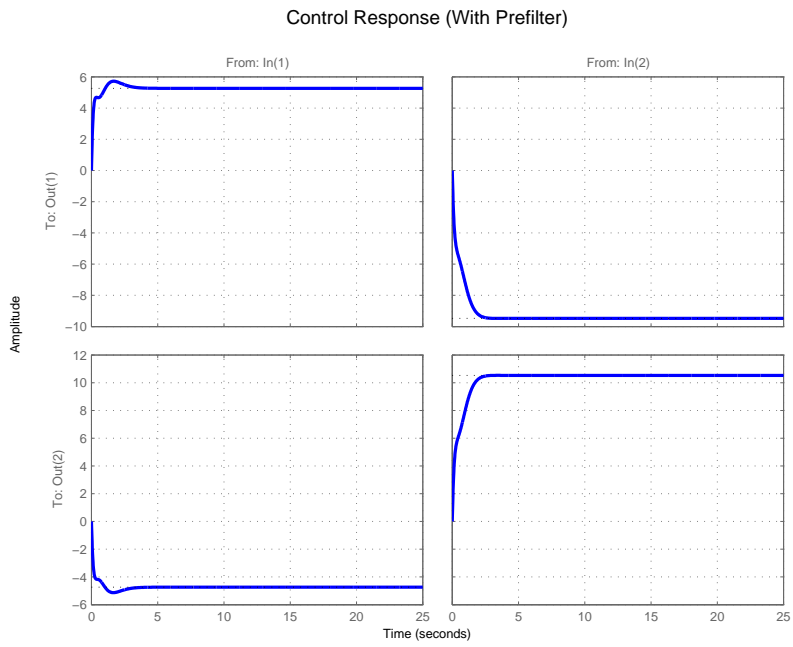


Figure 5.52: Control Time Response (with Pre-filter)

5.3 X-29 Lateral Dynamics Model

The TITO LTI model for the X-29 lateral dynamics (powered approach, Mach (0.259, 4.000 ft altitude, 14.777 lbs) is as follows [23]:

$$\dot{x} = Ax + Bu \quad (5.6)$$

$$y = Cx + Du \quad (5.7)$$

$$u = \begin{bmatrix} \delta_{df} - \text{differential flap (deg)} \\ \delta_r - \text{rudder flap (deg)} \end{bmatrix} \quad (5.8)$$

$$x = \begin{bmatrix} \beta - \text{side slip angle (ft/sec)} \\ p - \text{roll rate (deg/sec)} \\ r - \text{yaw rate (deg/sec)} \\ \phi - \text{roll angle(deg)} \end{bmatrix} \quad (5.9)$$

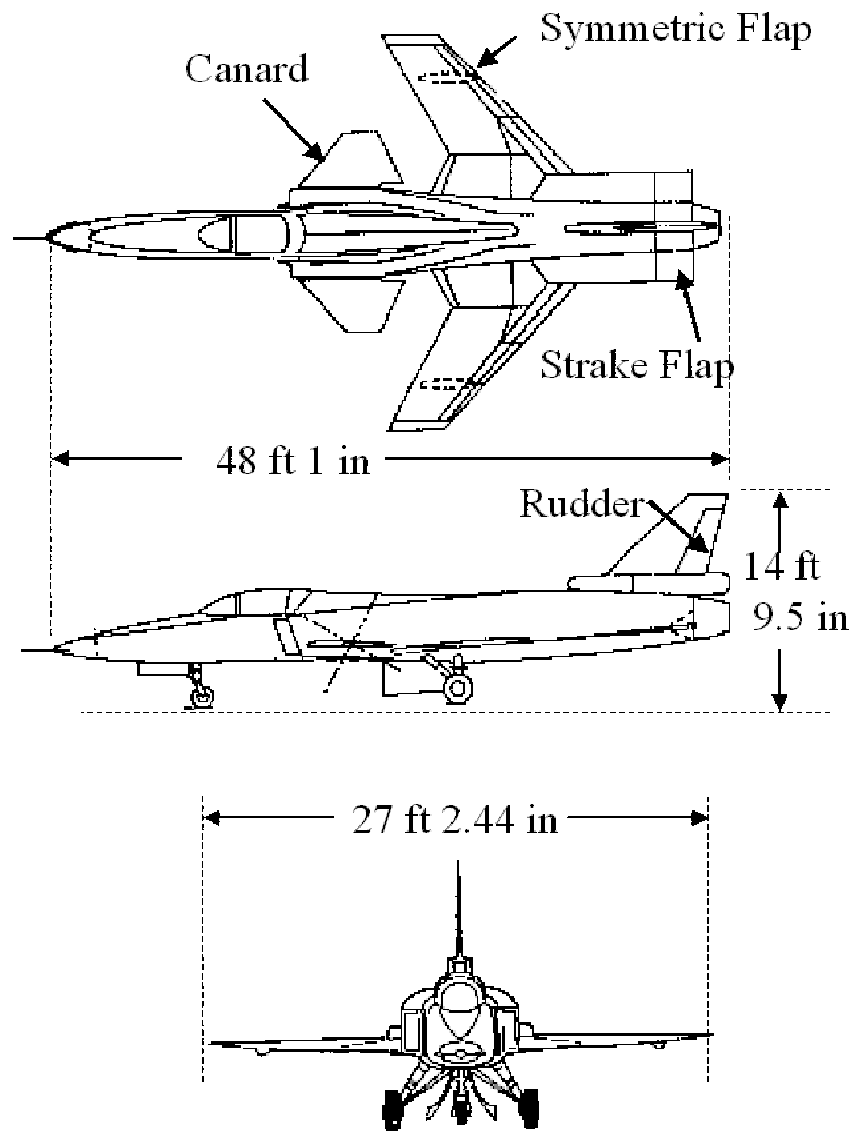
$$y = \begin{bmatrix} \phi - \text{roll angle (deg)} \\ \beta - \text{side slip angle (deg)} \end{bmatrix} \quad (5.10)$$

$$A = \begin{bmatrix} -0.1850 & 0.1475 & -0.9825 & 0.1120 \\ -3.4670 & -1.7100 & 0.9029 & 0.0000 \\ 1.1740 & -0.0825 & -0.1826 & -0.0000 \\ 0 & 1.0000 & 0.1492 & 0 \end{bmatrix} \quad (5.11)$$

$$B = \begin{bmatrix} -0.0256 & 0.0230 \\ 21.2869 & 3.1446 \\ 1.5202 & -0.7741 \\ 0 & 0 \end{bmatrix} \quad (5.12)$$

$$C = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \end{bmatrix} \quad D = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \quad (5.13)$$

The aircraft is characterized by a lightly damped stable Dutch roll mode ($s =$



$-0.2455 \pm j1.2703$), a stable roll subsidence mode ($s = -1.6183$), and an unstable spiral divergence mode ($s = 0.0318$). Fundamentally, the differential flap is used to control roll while the rudder is to control or your slip.

A bilinear transformation shifting is done in order to prevent its lightly damped roll poles from being canceled by the controller.

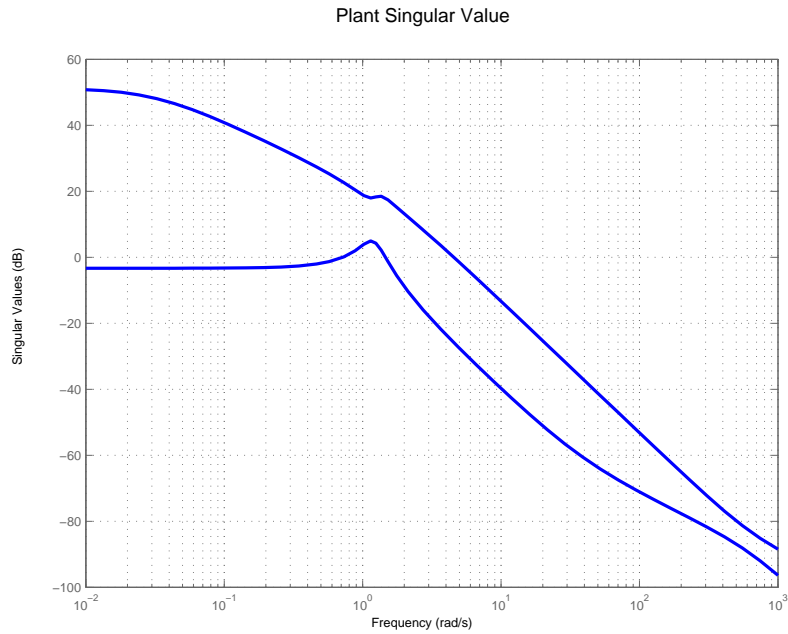


Figure 5.53: Plant Singular values

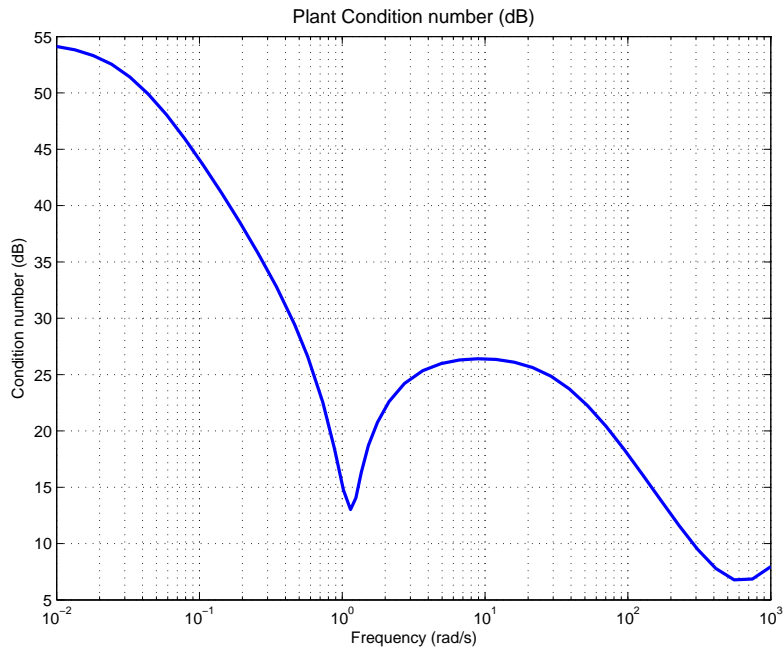


Figure 5.54: Plant Condition number

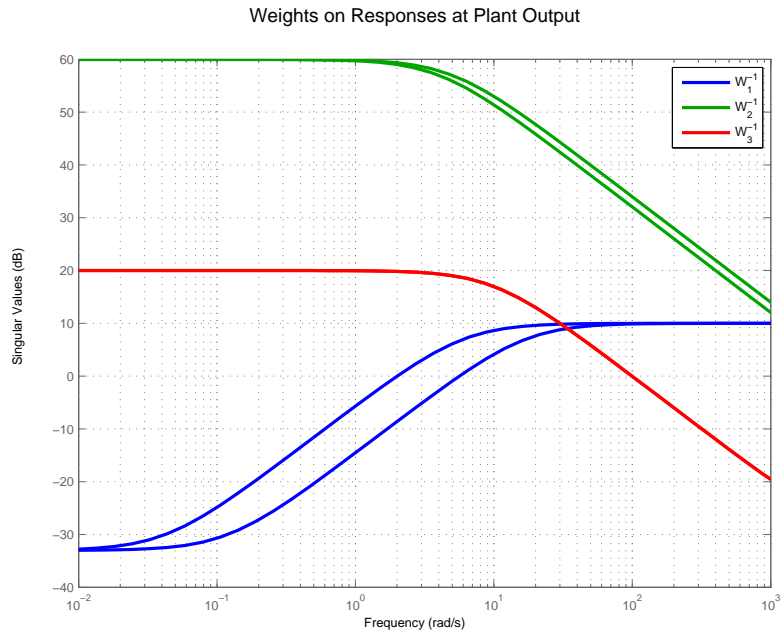


Figure 5.55: Weighting functions on output due to reference command

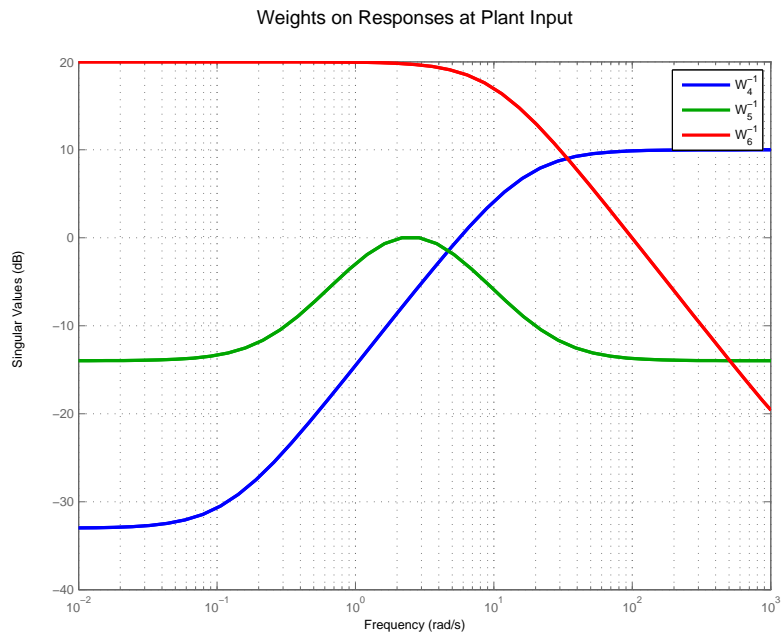


Figure 5.56: Weighting functions on output due to disturbance

Table 5.2: $\rho = 10^{-6}$: Plant Poles

Poles	Damping	Frequency (rad/sec)
-1.62e+00	1.00e+00	1.62e+00
-2.46e-01 + 1.27e+00i	1.90e-01	1.29e+00
-2.46e-01 - 1.27e+00i	1.90e-01	1.29e+00
3.18e-02	-1.00e+00	3.18e-02

Table 5.3: $\rho = 10^{-6}$: Plant Zeros

Zeros	Damping	Frequency (rad/sec)
-3.75e+01	1.00e+00	3.75e+01

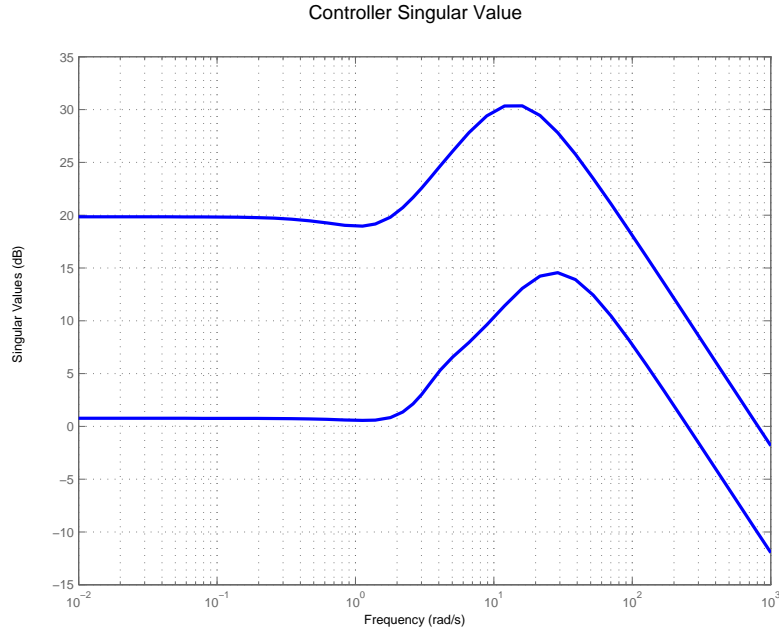


Figure 5.57: Controller Singular value

5.3.1 $\rho = 10^{-6}$ Approximation to standard mixed sensitivity problem

By choosing a near zero value for design parameter $\rho = 10^{-6}$, we approximate the generalized mixed sensitivity problem to the standard mixed sensitivity problem. It is able to achieve good properties at plant output, while giving up on properties at plant input.

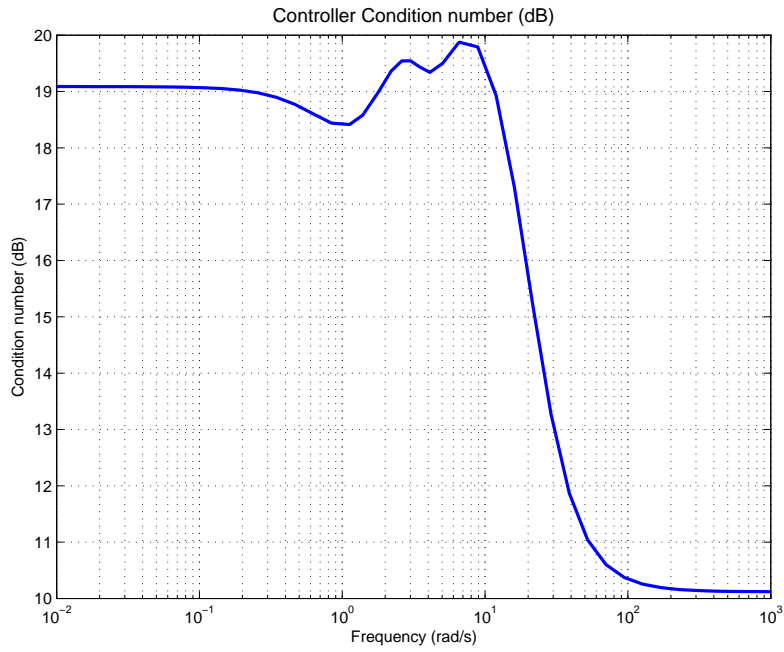


Figure 5.58: Controller Condition number

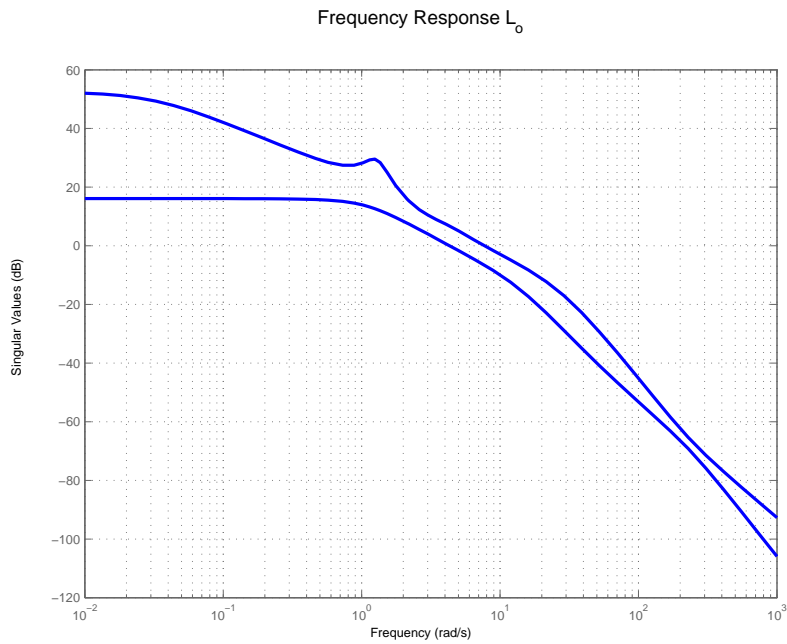


Figure 5.59: Open Loop transfer function at Plant output

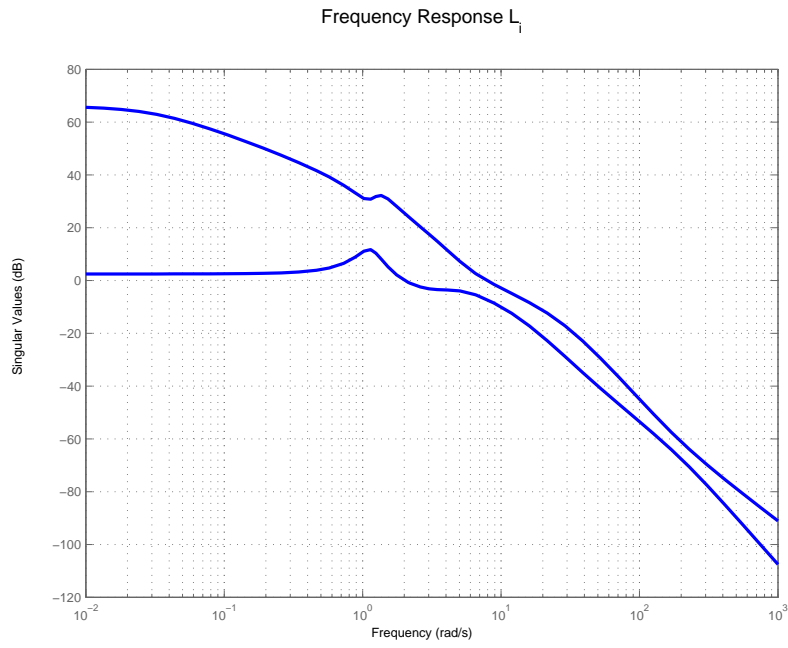


Figure 5.60: Open Loop transfer function at Plant input

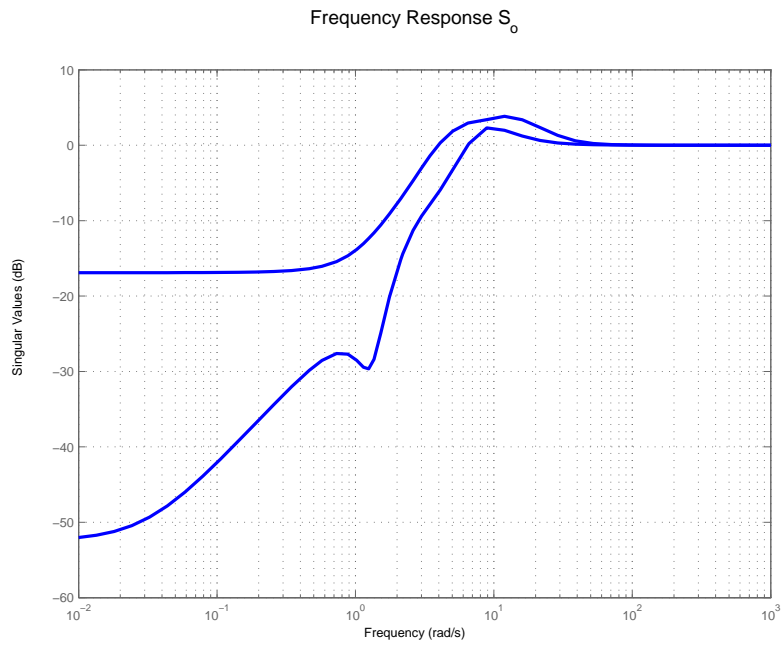


Figure 5.61: Output Sensitivity

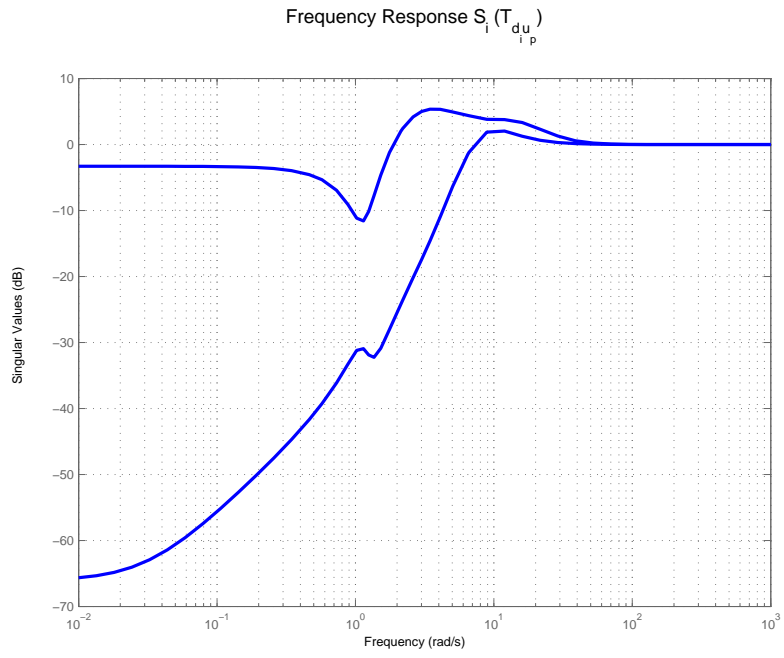


Figure 5.62: Input Sensitivity

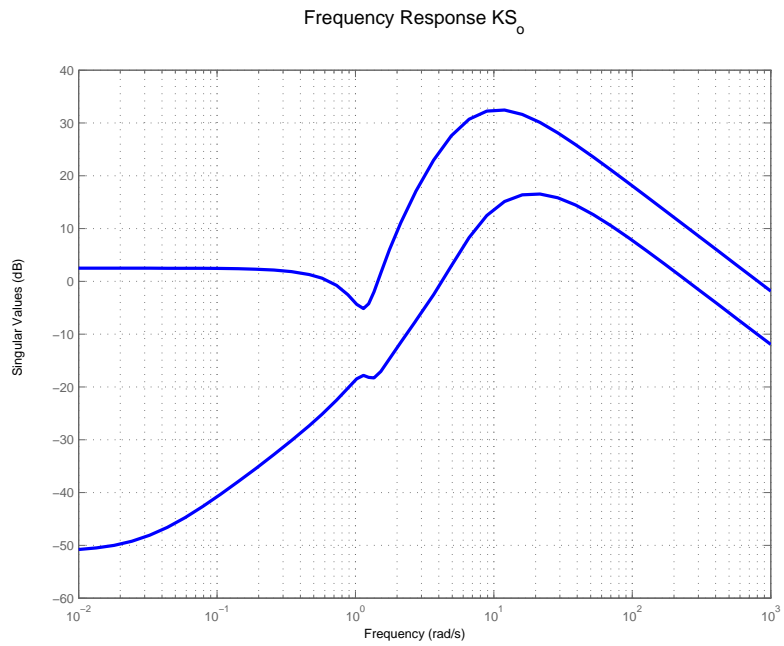


Figure 5.63: K^*S_o

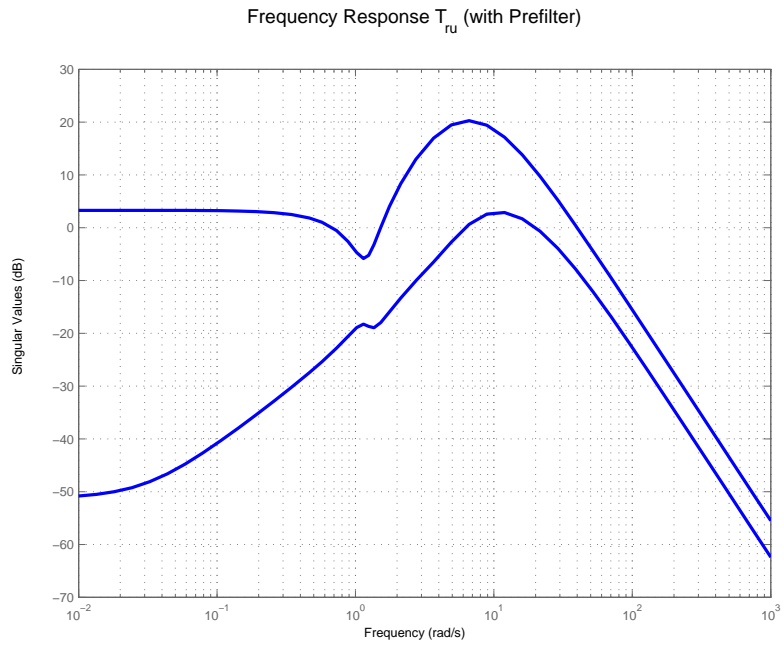


Figure 5.64: Reference to Control transfer function

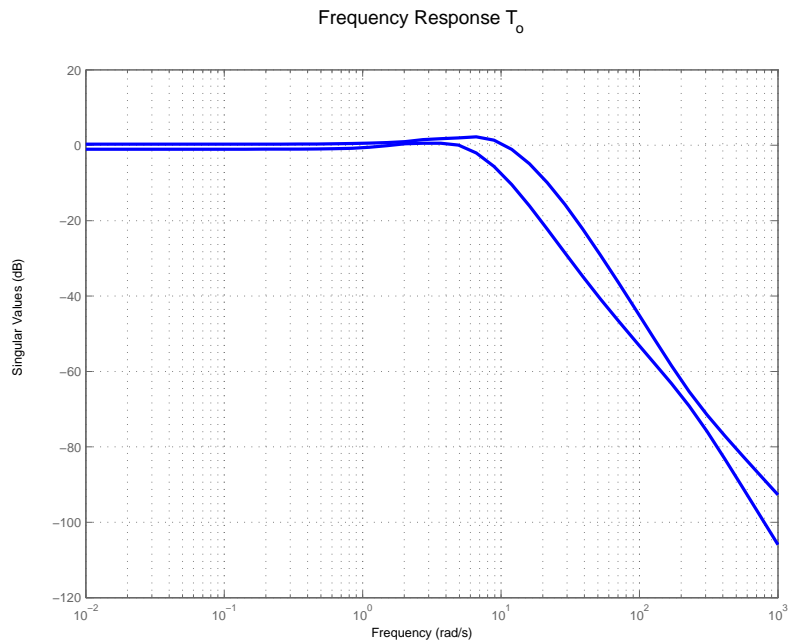


Figure 5.65: Output Complementary Sensitivity

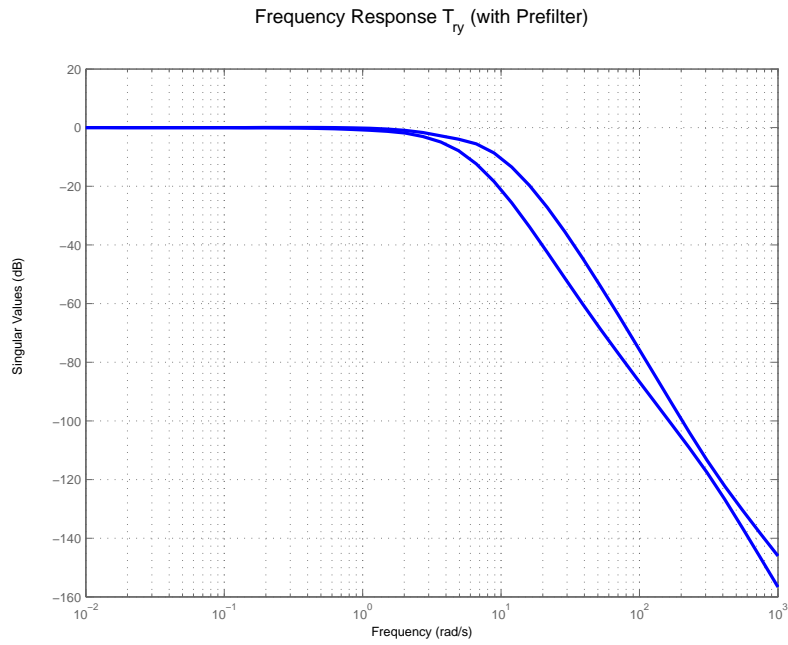


Figure 5.66: Reference to output transfer function

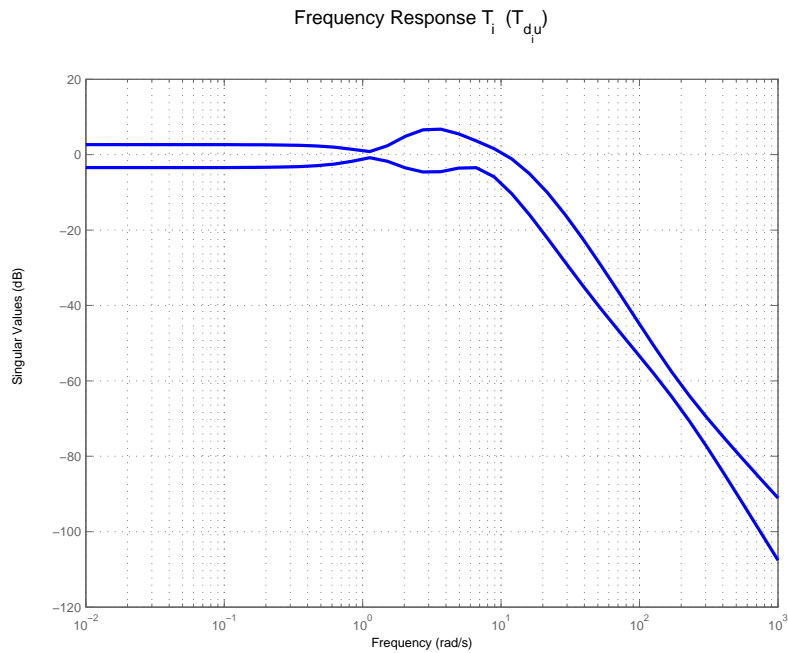


Figure 5.67: Input Complementary Sensitivity

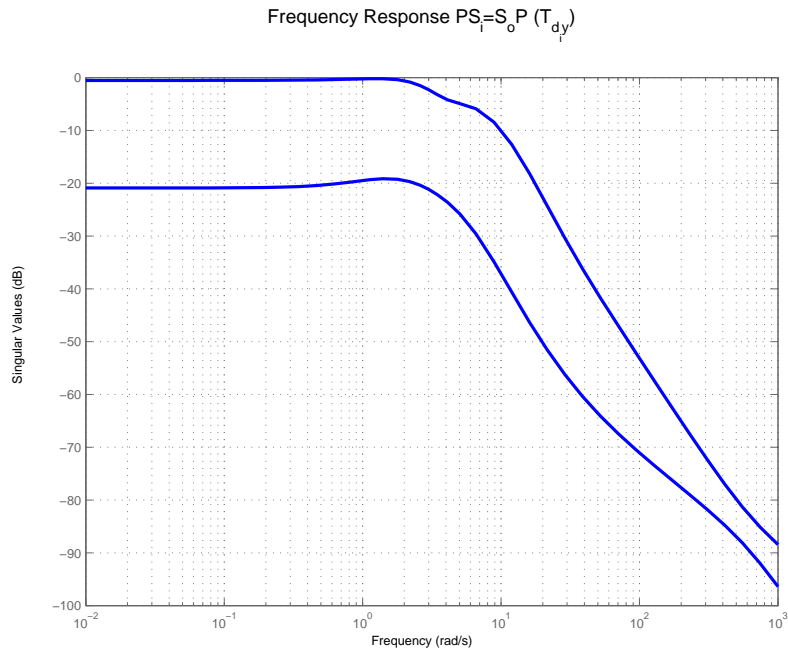


Figure 5.68: $PS_i = S_o P$

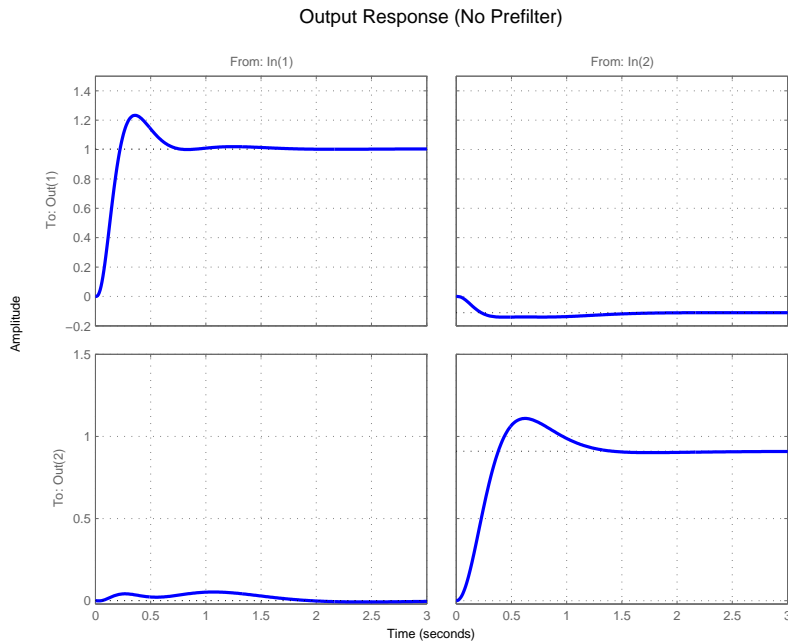


Figure 5.69: Output Time Response (no Pre-filter)

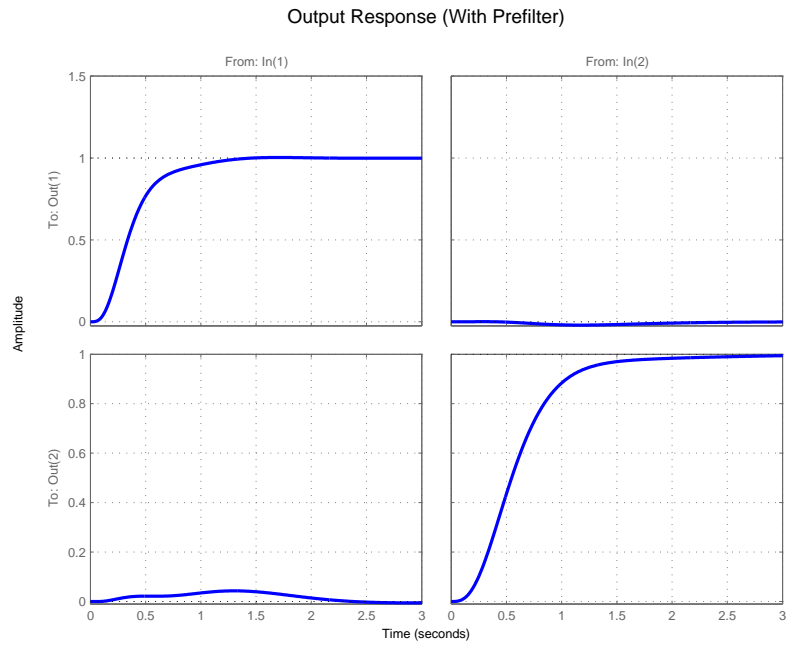


Figure 5.70: Output Time Response (with Pre-filter)

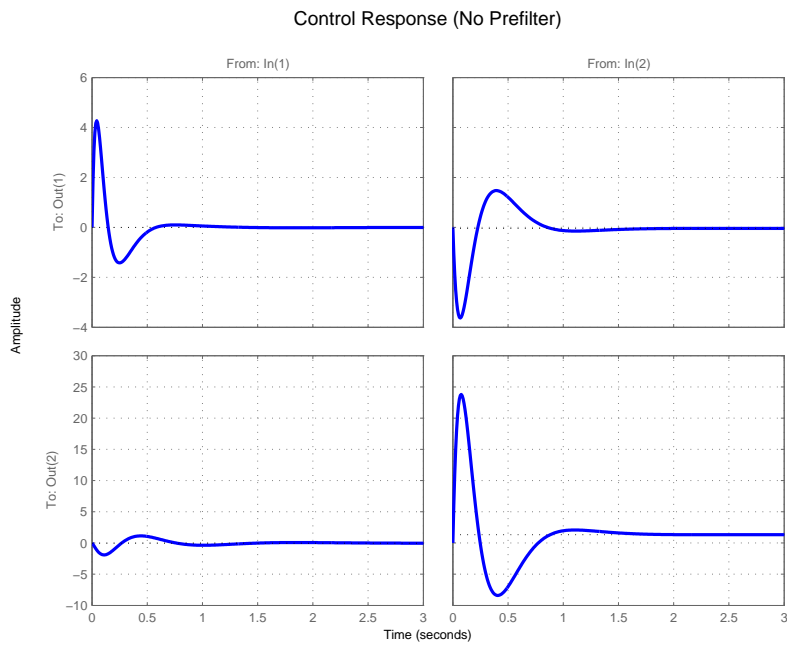


Figure 5.71: Control Time Response (no Pre-filter)

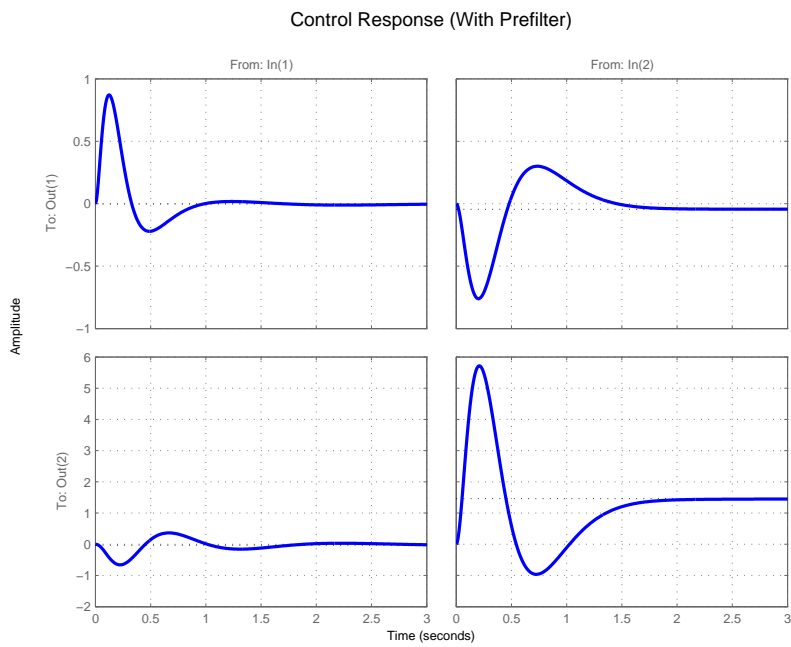


Figure 5.72: Control Time Response (with Pre-filter)

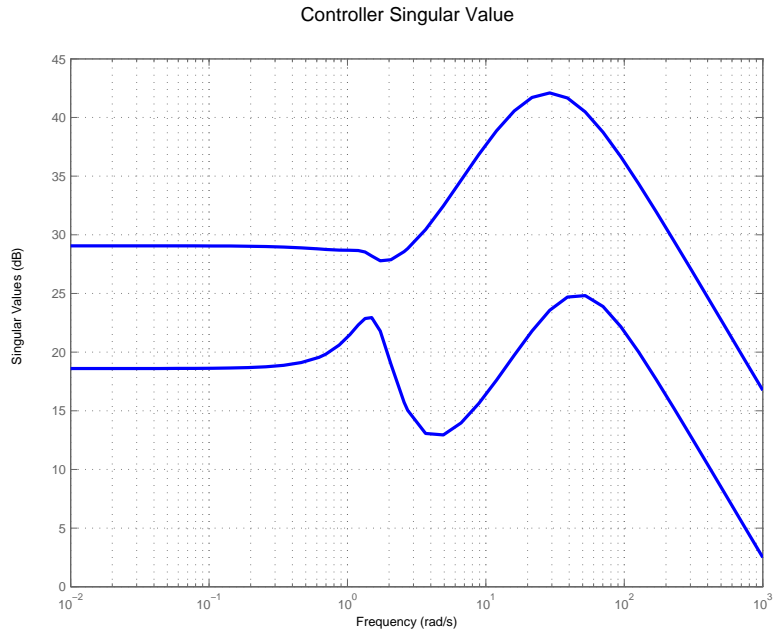


Figure 5.73: Controller Singular value

5.3.2 $\rho = 1$ (A design with tradeoff)

For $\rho = 1$, the feedback properties at plant output as well as input are penalized equally. This achieves a satisfactory trade-off between performances at the two loop-breaking points.

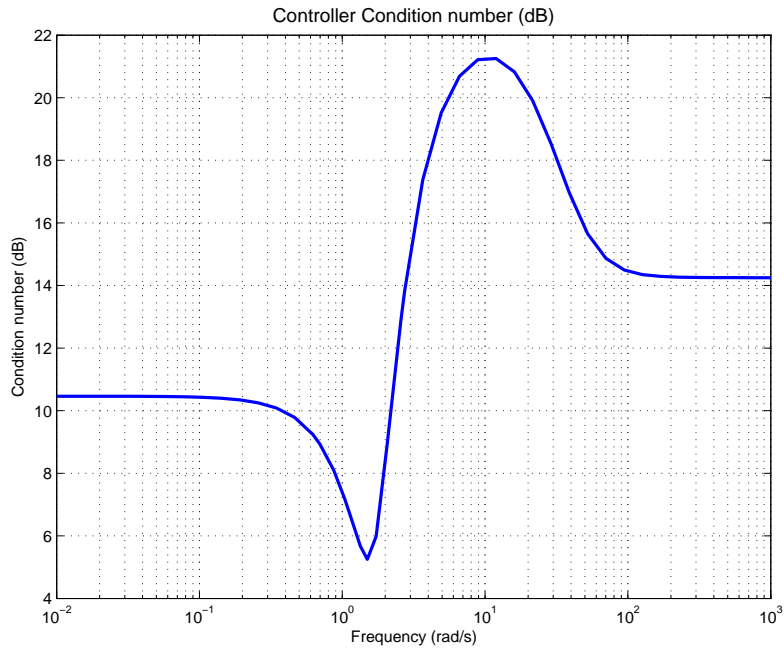


Figure 5.74: Controller Condition number

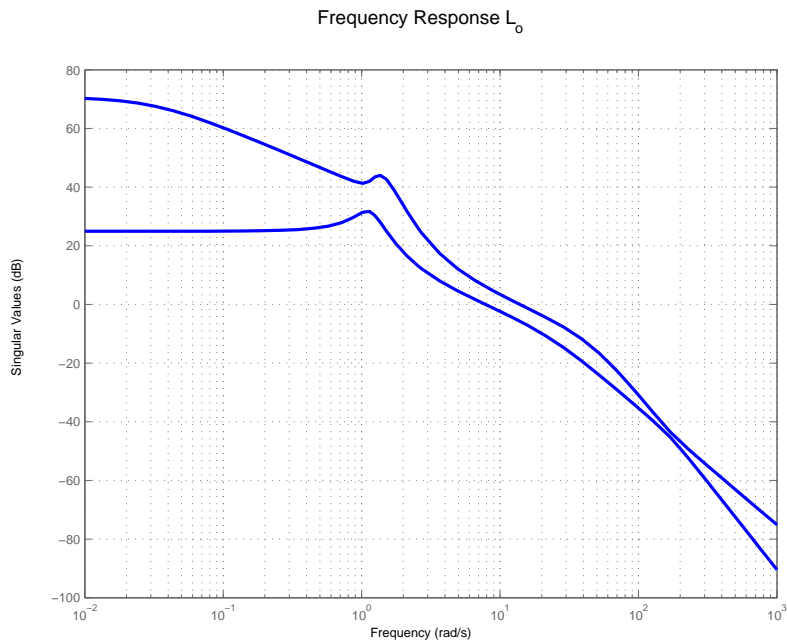


Figure 5.75: Open Loop transfer function at Plant output

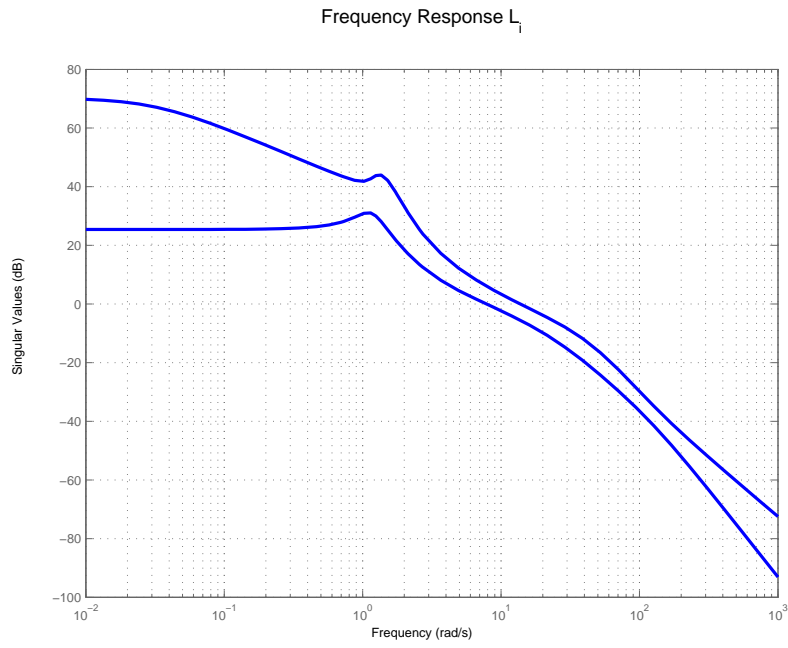


Figure 5.76: Open Loop transfer function at Plant input

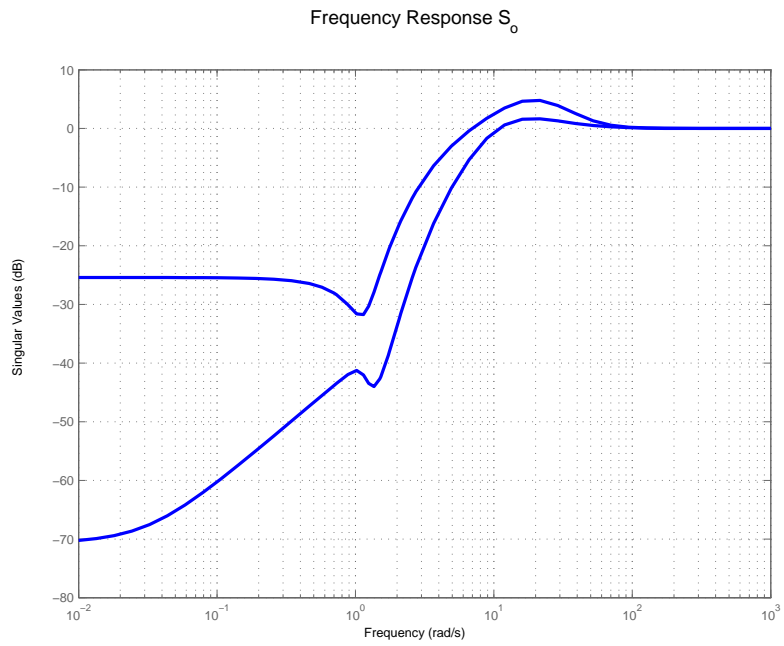


Figure 5.77: Output Sensitivity

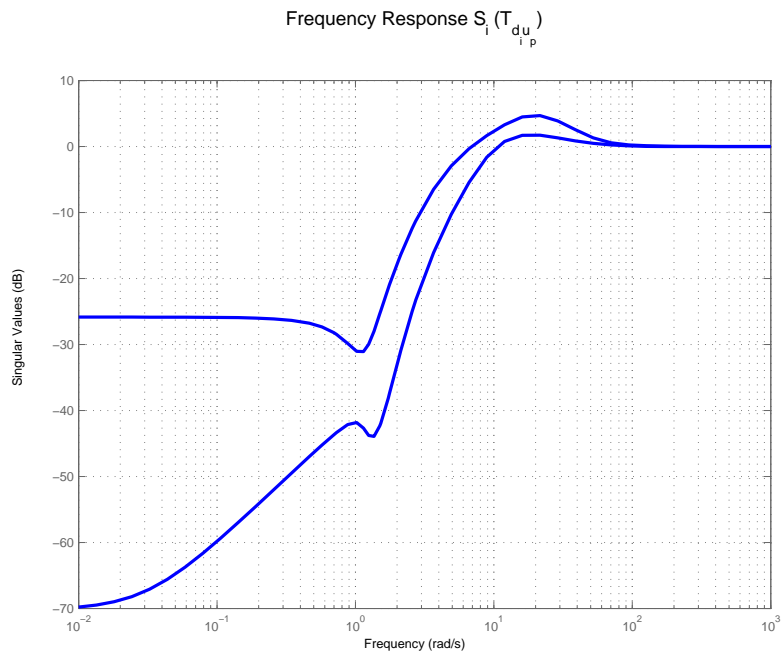


Figure 5.78: Input Sensitivity

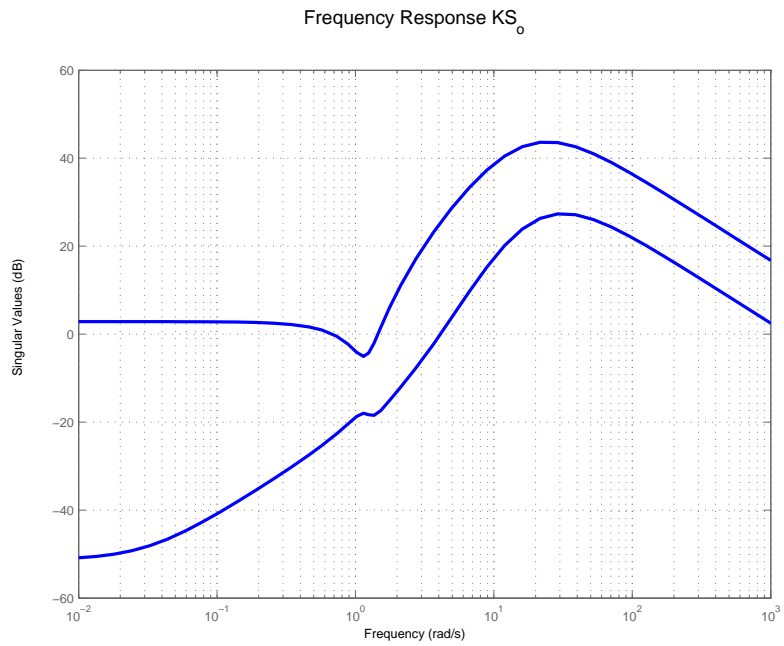


Figure 5.79: $K*S_o$

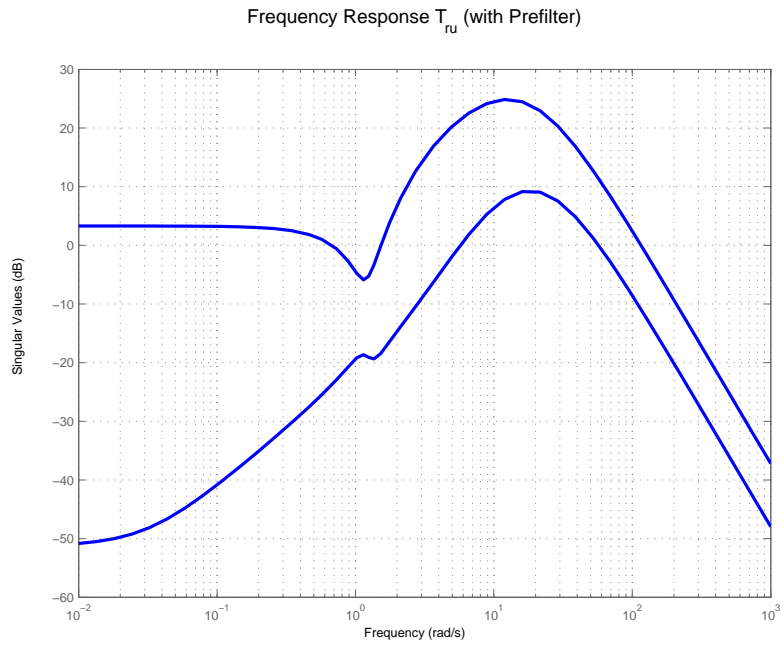


Figure 5.80: Reference to Control transfer function

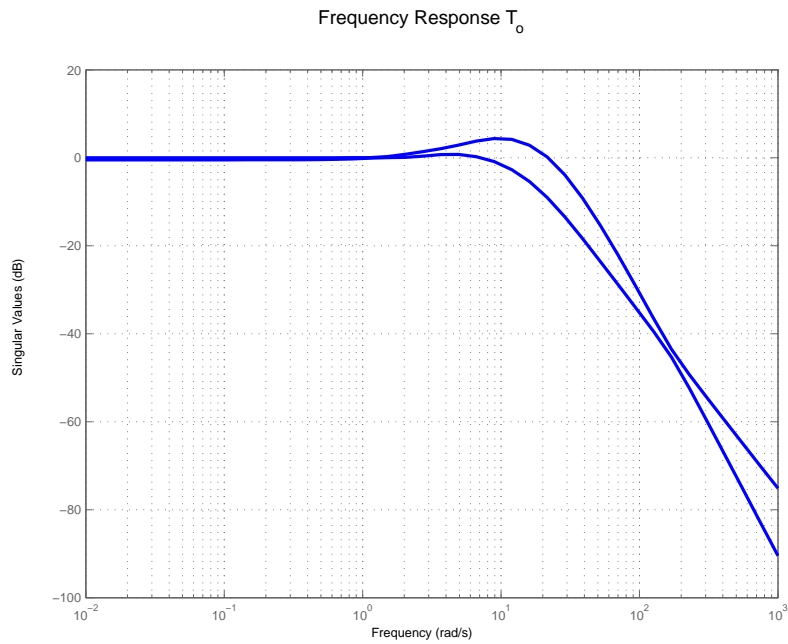


Figure 5.81: Output Complementary Sensitivity

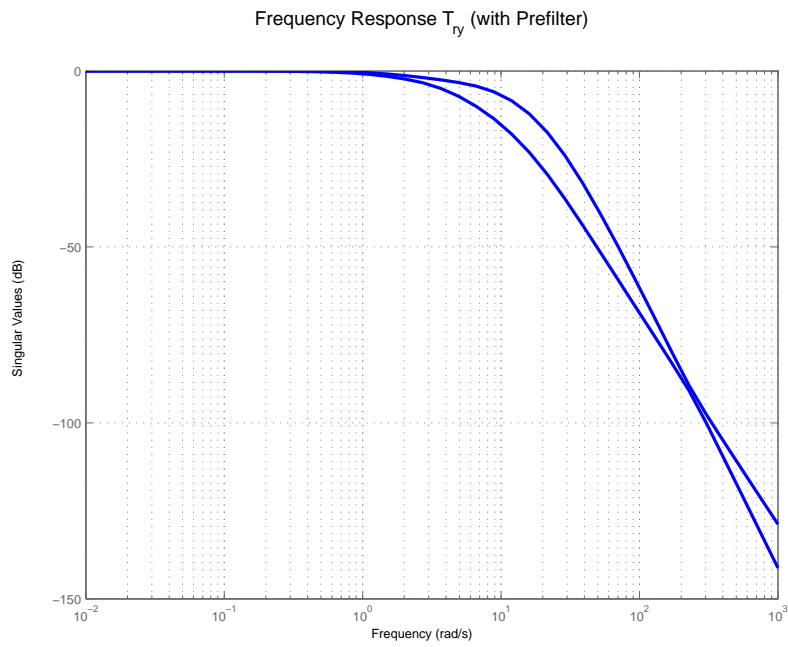


Figure 5.82: Reference to output transfer function

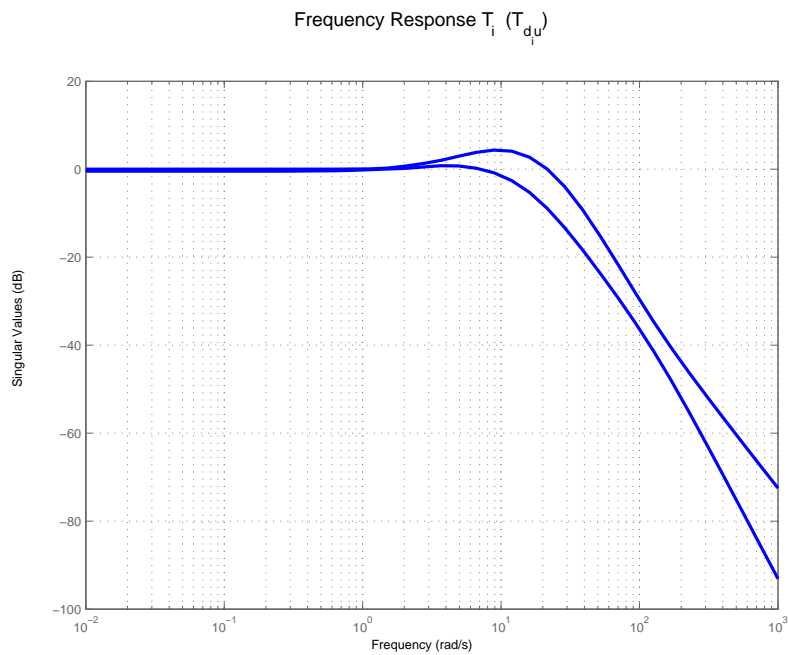


Figure 5.83: Input Complementary Sensitivity

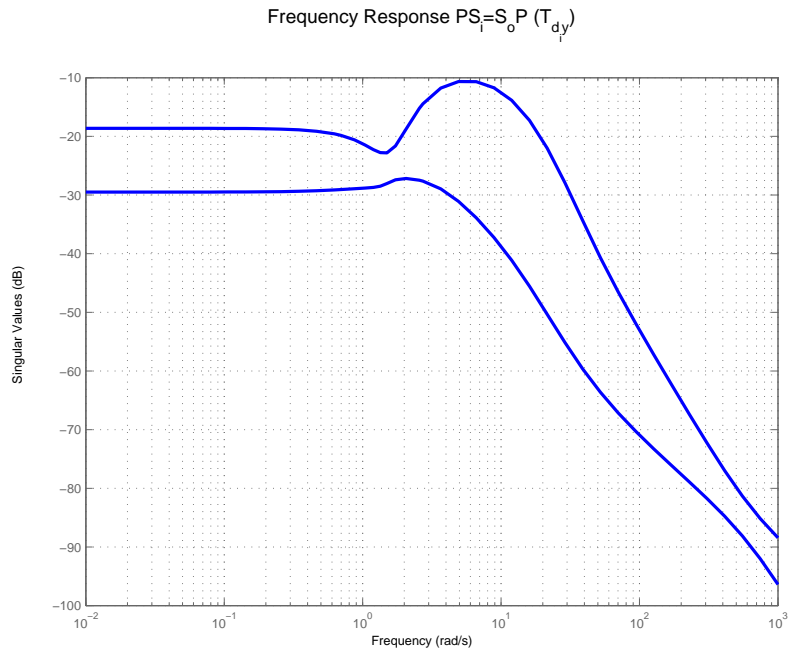


Figure 5.84: $PS_i = S_o P$

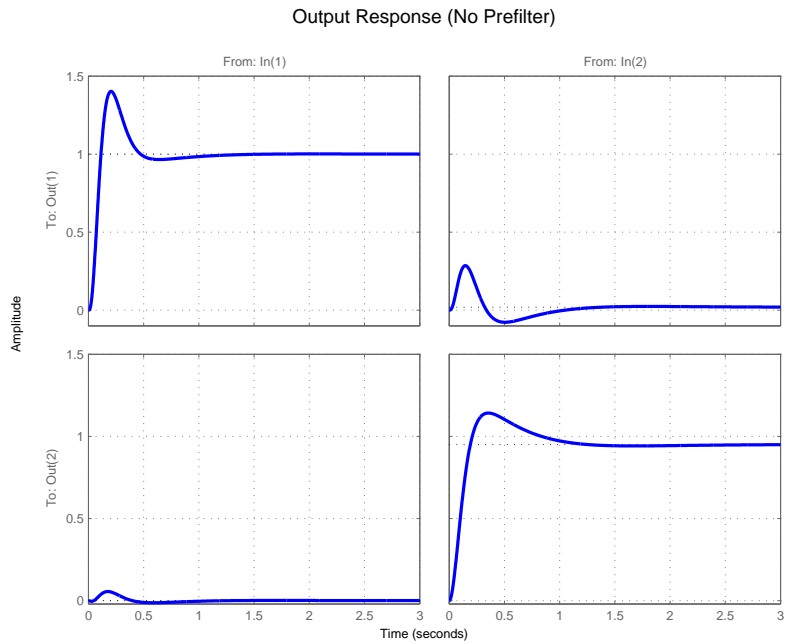


Figure 5.85: Output Time Response (no Pre-filter)

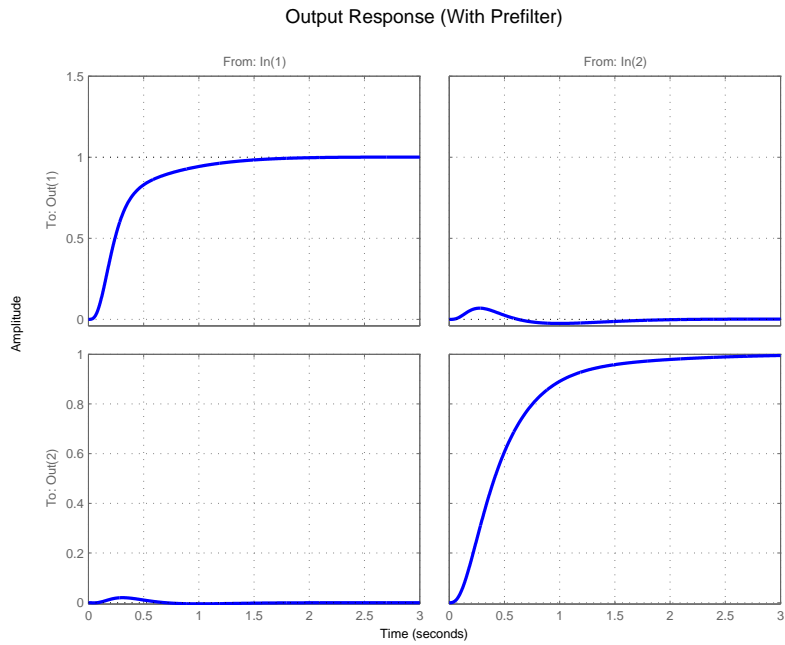


Figure 5.86: Output Time Response (with Pre-filter)

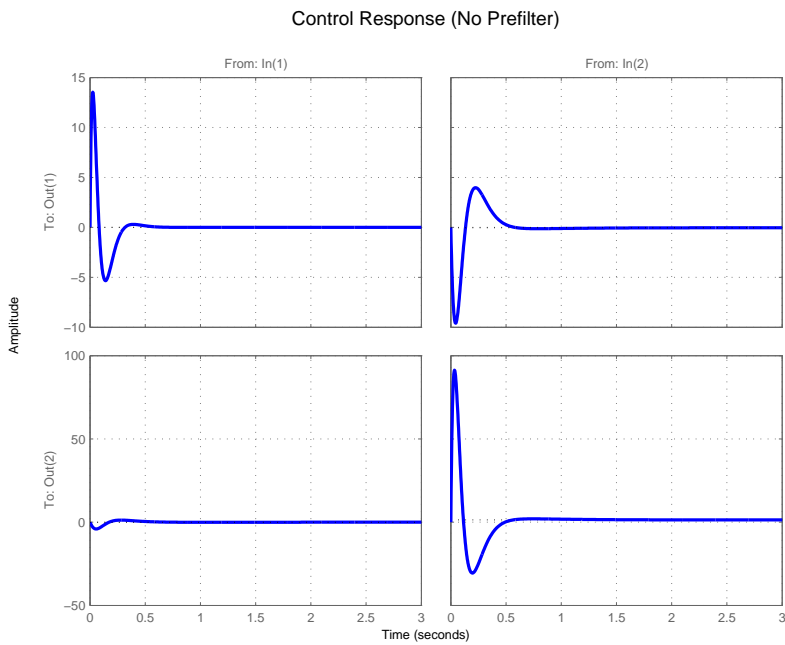


Figure 5.87: Control Time Response (no Pre-filter)

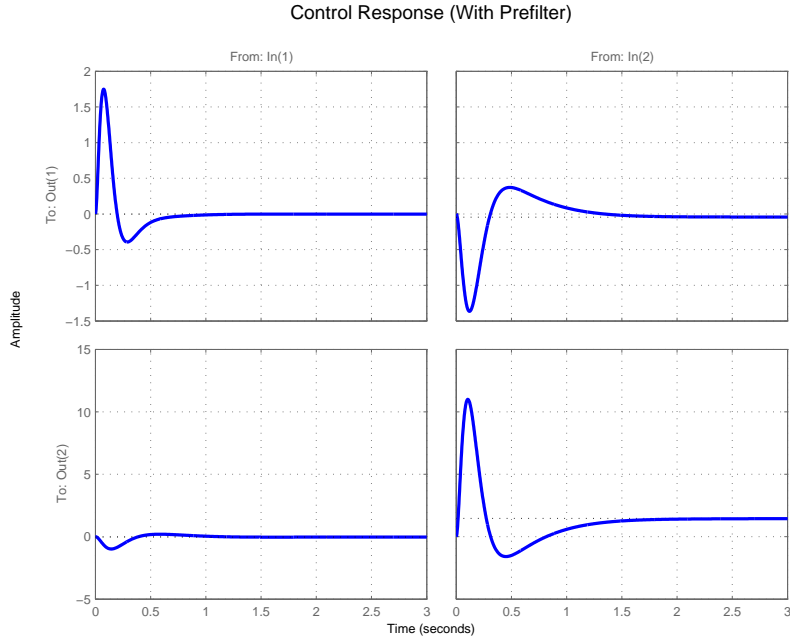


Figure 5.88: Control Time Response (with Pre-filter)

The Table 5.1 shows the \mathcal{H}^∞ norms of individual transfer functions matrices.

Table 5.4: X-29 Aircraft: Comparison of Design Results (Values in dB)

ρ	S_o	S_i	KS_o	PS_i	T_o	T_i
10^{-6}	3.7828	5.3675	32.4998	-0.2467	2.2403	6.8925
1	4.7749	4.7560	43.6869	-10.5374	4.4067	4.3594

5.4 Summary and Conclusions

Two examples, namely Ill-Conditioned 2X2 coupled system and Lateral dynamics LTI model of X-29 Aircraft were used to illustrate the utility of the design environment. Results for different values of design parameter ρ were used to compare the design using standard mixed sensitivity problem and that using our generalized mixed sensitivity problem. Standard mixed sensitivity problem produced good results at plant input, whereas by choosing appropriate design parameters, generalized mixed-sensitivity problem achieved good trade-off of properties at different loop-breaking points.

Chapter 6

DESIGN ENVIRONMENT PLANNING

6.1 Introduction

In the previous chapters, the design tool which control design problems was illustrated. The utilities of the tool, namely achieving specifications, constraint handling and trade-offs of feedback properties help in addressing broad class of control design problems. A user-friendly Computer Aided Design (CAD) design environment is proposed in this chapter.

6.2 Functionalities

The design environment is a Matlab-based CAD tool [16]. It provides a platform for the user to design controllers without the need to interact with Matlab command line. The functionality of the tool are as follows:

- User-friendly Graphical User Interface (GUI) window to address broad class of control design problems
- Trade-off between feedback properties at distinct loop-breaking points
- Tuning Weighting functions
- Time domain and frequency domain constraints
- Optimal Q-parameter basis selection

6.3 GUI environment components

In this section the tools for controller design are explained.

6.3.1 MIMO LTI plant selection

The user can input any MIMO Plant Selection in state space or transfer function representation. Additionally, integrator action in the controller can be selected. Bilinear transformation is also done in order to avoid the undesirable effects of stable poles that are near imaginary axis.

6.3.2 Weight tuning

Weighting functions are manipulated by the user to influence the \mathcal{H}^∞ problem to achieve desired closed loop specifications. They may be used to penalize tracking errors, actuator and other signal levels, state estimation errors, etc. By making the weight on a signal large in a specific frequency range, we are indirectly telling the optimization problem to find a controller that makes the signal small in that range.

$$\begin{aligned}
 W_1(s) &= \frac{1}{M_s} \left(\frac{s+M_s w_b}{s+\epsilon w_b} \right) \\
 W_2(s) &= \frac{1}{\epsilon} \left(\frac{s+w_{bu} M_u}{s+\frac{w_{bu}}{\epsilon}} \right) \\
 W_3(s) &= \frac{s+\frac{w_{bc}}{M_y}}{w_{bc}} \\
 W_4(s) &= \frac{1}{M i_s} \left(\frac{s+M i_s w_{ib}}{s+\epsilon w_{ib}} \right) \\
 W_5(s) &= \left(\frac{w_{i51}}{s+w_{i51}} \right) \left(\frac{s+w_{i52}}{w_{i52}} \right) \left(\frac{w_{i53}}{s+w_{i53}} \right) \\
 W_6(s) &= \frac{s+\frac{w_{bc}}{M i_y}}{w_{bc}}
 \end{aligned} \tag{6.1}$$

6.3.3 Constraint specification

The following is a partial list of control system design specifications that are convex in the closed loop transfer function matrix.

Convex Design Specifications. Each of the following is convex in the closed loop transfer function matrix.

- overshoot and undershoot
- time and frequency domain envelop constraints
- decoupling specifications (peak values)
- command following, disturbance attenuation, and noise attenuation requirements
- frequency response upper bounds
- actuator constraints
- rate limit constraints
- norm based performance and robustness specifications (e.g. \mathcal{H}^∞ , \mathcal{H}^2 , \mathcal{L}^∞ , \mathcal{L}^2 , \mathcal{L}^1 , \mathcal{L}^p).

There are very important specifications that are not convex. Rise time and settling time, for example, are not convex. They are only quasi-convex [2, pp. 132-133, pp. 175-177]; i.e.

$$f(\theta x_1 + (1 - \theta)x_2) \leq \max\{ f(x_1), f(x_2) \} \quad (6.2)$$

for all $\theta \in [0, 1]$ and x_1, x_2 in the domain of f .

6.3.4 *Q-Basis parameters selection*

1. Fixed pole basis

$$q_k = \left(\frac{p}{s+p} \right)^{k-1} \quad (6.3)$$

2. Fixed pole inner basis

$$q_k = \left(\frac{p-s}{s+p} \right)^{k-1} \quad (6.4)$$

3. Variable pole first order term basis

$$q_k = 1, q_{k+1} = \frac{kp}{s+kp} \quad (6.5)$$

4. Variable pole first order term inner basis

$$q_k = \frac{(k-1)p-s}{s+(k-1)p} \quad (6.6)$$

5. Fixed pole fixed zero basis

$$q_k = \left(\frac{z-s}{s+p} \right)^{k-1} \quad (6.7)$$

6.4 Summary and Conclusions

The utilites of the proposed Matlab-GUI tool is a powerful user-friendly tool. It addresses broad class of control design problems. The tool makes it easy for the user in designing controllers for required objectives and specifications which allows to trade-off feedback properties in the loop. It also handles constraints in both time domain and frequency domain.

Chapter 7

SUMMARY AND DIRECTIONS FOR FUTURE RESEARCH

7.1 Summary

In this dissertation, a comprehensive control design environment was developed. The utility of the design tool provides a user-friendly approach to achieving performance objectives at different loop-breaking points. A generalized mixed sensitivity problem was formulated to achieve trade-off between loop-breaking points. Implementation of LTI model of several applications illustrated the trade-offs and achieved our design objective.

7.2 Directions for Future Research

Future research will develop generalized mixed sensitivity problems for Linear Parameter Varying (LPV) plants, non-linear plants and infinite dimensional plants. In some applications, high controller order might be undesirable. Strategies to reduce controller order will be analysed. In addition, basis selection strategies in order to achieve optimal \mathcal{H}^∞ performance will be developed. The design environment will be extended to include quasiconvex and eventually a broad class of non-linear performance specifications and constraints.

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APPENDIX A
MATLAB CODE

```

1  % ***** GenHinf_MixSens_OptiProblem *****
2
3  tol_obj=0.01; tol_feas=0.01; % Define Tolerances
4  xmax1=10; xmin1=-10; % Bounds on optimization solution
5  N=4; p=0.7; % Q-Basis Parameters
6  x01=0; % Initial point for optimization
7  warning off;
8
9  FilePath0='DataFiles'; FileType='fig';
10 WtPlt=0; % Plot tfm's along with weighting functions
11 ShowPlot=0; % Show plots
12 ShowDamp=1; % Show poles and tzeros
13
14 UseHinfSyn=0; % For Finding K from hinfSyn
15 SecondPlot=0; % Plot figures for different controllers on same window
16
17 % Legend for figures
18 % LegendName1='Constrained'; LegendName2='Unconstrained';
19 LegendName1='GenHinf'; LegendName2='HinfSyn';
20
21 % % Select Plant
22 % PlntLabel='SISO_Unstable'; FilePath1='SISO_Unstable'; FreqMin=10^-2; ...
23 %     FreqMax=10^3; TFinal=10; MaxIter=80; Bilinear=0;
24
25 % PlntLabel='SISO_Stable'; FilePath1='SISO_Stable'; FreqMin=10^-2; ...
26 %     FreqMax=10^3; TFinal=3; MaxIter=80; Bilinear=0;
27
28 % PlntLabel='IllCondPlnt'; FilePath1='IllCondPlnt'; FreqMin=10^-3; ...
29 %     FreqMax=10^3; TFinal=15; MaxIter=250; Bilinear=0;
30
31 % PlntLabel='X29_Lateral'; FilePath1='X29_Lateral'; FreqMin=10^-2; ...
32 %     FreqMax=10^3; TFinal=3; MaxIter=300; Bilinear=1;
33
34 mu1=1; mu2=1; mu3=1;
35
36 % Select the value of rho
37 rho=1e-6; FilePath2='1em6';
38 % rho=1e-4; FilePath2='1em4';
39 % rho=1e-2; FilePath2='1em2';
40 % rho=1e-1; FilePath2='1em1';
41 % rho=9e-1; FilePath2='9em1';
42 % rho=1e0; FilePath2='1e0';
43 % rho=1e1; FilePath2='1e1';
44 rho1=rho; rho2=rho; rho3=rho;
45
46 %% Plant
47
48
49 switch PlntLabel
50
51     case 'SISO_Unstable'
52         P_tf = tf([1],[1 -1]);%*[1 0.1; 0.1 1];
53         P_ss = ss(P_tf);
54         % s=tf('s'); P_tf=P_tf/s; P_ss=series(ss(0,1,1,0),P_ss);
55         [Ap, Bp, Cp, Dp] = ssdata(P_ss);
56
57     case 'IllCondPlnt'

```

```

58     s=tf('s');
59     P_tf=[1/(s+1) 0; 0 1/(s+2)]*[1 0.9; 0.9 1];
60     P_ss=ss(P_tf);
61     [Ap, Bp, Cp, Dp] = ssdata(P_ss);
62
63     case 'SISO_Stable'
64         P_tf = tf([1],[1 1]);%*[1 0.1; 0.1 1];
65         P_ss = ss(P_tf);
66         [Ap, Bp, Cp, Dp] = ssdata(P_ss);
67
68     case 'X29_Lateral'
69         % X-29 Lateral dynamics
70         Ap=[-0.1850 0.1475 -0.9825 0.1120; -3.4670 -1.7100 0.9029 ...
71             0.0000; 1.1740 -0.0825 -0.1826 -0.0000; 0 1.0000 0.1492 0];
72         Bp=[-0.0256 0.0230; 21.2869 3.1446; 1.5202 -0.7741; 0 0];
73         Cp=[0 0 0 1; 1 0 0 0]; Dp=[0 0; 0 0];
74         P_ss=ss(Ap,Bp,Cp,Dp);
75         p2 = -1e20; p1 = -1.2;
76
77     end
78
79     %%
80     [n_e, n_u] = size(P_ss);
81
82     %% Bilinear Transformation
83     if Bilinear==1
84         P0=P_ss;
85         [At,Bt,Ct,Dt]=bilin(P_ss.a,P_ss.b,P_ss.c,P_ss.d,1,'Sft-jw',[p2 p1]);
86         P_ss=ss(At,Bt,Ct,Dt);
87         Ap=At; Bp=Bt; Cp=Ct; Dp=Dt;
88     end
89
90     %% Objective Weighting Functions
91
92     switch PlntLabel
93     case {'SISO_Unstable','SISO_Stable'}
94         % Marco weighting Wd2 new
95         Eps=0.01;
96         Ms=100; wb=3;
97         W1 = tf([1/Ms wb], [1 wb*Eps])*eye(n_e);
98         Mu=0.001; wbu=100; Mu2=0.002; wbu2=120;
99         W2 = [tf([1 wbu*Mu],[Eps wbu])]*eye(n_u);
100        My=50; wbc=20;
101        W3 = tf([1 wbc/My], [Eps wbc])*eye(n_e);
102        Wd1=W1(1,1)*eye(n_u);
103        wd21=0.1; wd22=1; wd23=10; s=tf('s');
104        Wd2=((wd21/(s+wd21))*((s+wd22)/wd22)^2*(wd23/(s+wd23)))*eye(n_e);
105        Wd3=W3(1,1)*eye(n_u);
106        W1=mu1*W1; W2=mu2*W2; W3=mu3*W3;
107        W1=ss(W1); W2=ss(W2); W3=ss(W3);
108        Wd1=rho1*Wd1; Wd2=rho2*Wd2; Wd3=rho3*Wd3;
109        Wd1=ss(Wd1); Wd2=ss(Wd2); Wd3=ss(Wd3);
110
111     case {'IllCondPlnt'}
112         % Academic example
113         Eps=0.01;
114         Ms1=1; wb1=0.1; Ms2=1; wb2=0.1;

```



```

115     W1 = [tf([1/Ms1 wb1], [1 wb1*Eps]) 0; 0 tf([1/Ms2 wb2], ...
116           [1 wb2*Eps])];
117     Mu1=0.005; wbu1=500; Mu2=0.005; wbu2=500;
118     W2 = [tf([1 wbu1*Mu1], [Eps wbu1]) 0;0 tf([1 wbu2*Mu2], [Eps wbu2])];
119     My=10; wbc=20; %
120     W3 = tf([1 wbc/My], [Eps wbc])*eye(n_e);
121     Wd1=W1(1,1)*eye(n_u);
122     wd21=0.5; wd22=5; wd23=50; s=tf('s');
123     Wd2=(wd21/(s+wd21))*((s+wd22)/wd22)^2*(wd23/(s+wd23))*eye(n_e);
124     Wd3=W3(1,1)*eye(n_u);
125     W1=mu1*W1; W2=mu2*W2; W3=mu3*W3;
126     W1=ss(W1); W2=ss(W2); W3=ss(W3);
127     Wd1=rho1*Wd1; Wd2=rho2*Wd2; Wd3=rho3*Wd3;
128     Wd1=ss(Wd1); Wd2=ss(Wd2); Wd3=ss(Wd3);
129
130     case 'X29_Lateral'
131         Eps = 0.001;
132         Ms1 = 10; Ms2=10; wb1=5.35; wb2 = 1.90;
133         W11 = tf([1/sqrt(Ms1) wb1], [1 wb1*sqrt(Eps*0.5)]);
134         W12 = tf([1/sqrt(Ms2) wb2], [1 wb2*sqrt(Eps*0.5)]);
135         W1=[W11 0; 0 W12];
136         wbu1 = 4000; wbu2=5000; Mu1=0.001; Mu2 = 0.001;
137         W21 = tf([1 wbu1*Mu1], [Eps wbu1]);
138         W22 = tf([1 wbu2*Mu2], [Eps wbu2]);
139         W2=[W21 0; 0 W22];
140         My1 = 100; My2=100; wbc1=100; wbc2=100;
141         W31 = tf([1 wbc1/sqrt(My1)], [sqrt(Eps) wbc1]);
142         W32 = tf([1 wbc2/sqrt(My2)], [sqrt(Eps) wbc2]);
143         W3=[W31 0; 0 W32];
144         Wd1=W1(1,1)*eye(n_u);
145         wd21=0.25; wd22=2.5; wd23=25; s=tf('s');
146         Wd2=5*(wd21/(s+wd21))*((s+wd22)/wd22)^2*(wd23/(s+wd23))*eye(n_e);
147         % Wd2=W2(1,1)*eye(n_e);
148         Wd3=W3(1,1)*eye(n_u);
149         W1=mu1*W1; W2=mu2*W2; W3=mu3*W3;
150         W1=ss(W1); W2=ss(W2); W3=ss(W3);
151         Wd1=rho1*Wd1; Wd2=rho2*Wd2; Wd3=rho3*Wd3;
152         Wd1=ss(Wd1); Wd2=ss(Wd2); Wd3=ss(Wd3);
153     end
154
155     %% Select Constraints
156     W1c=[]; W2c=[]; W3c=[]; Wd1c=[]; Wd2c=[]; Wd3c=[];
157
158
159     %     FilePath1=[FilePath1 '_Con'];
160     %
161     %     W2c{1}.tfm = tf(1,1)*eye(n_e); % Constraint Weigthing
162     %     W2c{1}.Fun = 'conHINF'; % Constraint Type
163     %     W2c{1}.Val = db2mag(12);
164     %
165     %     W1c{1}.tfm = tf(1,1)*eye(n_e); % Constraint Weigthing
166     %     W1c{1}.Fun = 'conHINF'; % Constraint Type
167     %     W1c{1}.Val = 1.2;
168     %
169     %     W2c{1}.tfm = tf(1,1)*eye(n_u); % Constraint Weigthing
170     %     W2c{1}.Fun = 'conPEAK_MIMO_AllStep'; % Constraint Type
171     %     W2c{1}.Val = 3; % Constraint Value

```

```

172
173
174 %%
175
176 % Nominal Controller
177 n_x=size(Ap,1); n_e=size(Cp,1); n_u=size(Bp,2);
178 F = lqr(Ap, Bp, eye(n_x), eye(n_u));
179 L = lqr(Ap', Cp', eye(n_x), eye(n_e));
180 L=L';
181 Ko = ss(Ap-Bp*F-L*Cp+L*Dp*F, -L, -F, 0);
182
183 % Right coprime factorization
184 NumP.a=Ap-Bp*F; NumP.b=Bp; NumP.c=Cp-Dp*F; NumP.d=Dp; ...
185     NumP=ss(NumP.a,NumP.b,NumP.c,NumP.d);
186 DenP.a=Ap-Bp*F; DenP.b=Bp; DenP.c=-F; DenP.d=eye(size(DenP.c,1)); ...
187     DenP=ss(DenP.a,DenP.b,DenP.c,DenP.d);
188 % Controller
189 NumK.a=Ap-Bp*F; NumK.b=-L; NumK.c=-F; NumK.d=zeros(size(NumK.c,1)); ...
190     NumK=ss(NumK.a,NumK.b,NumK.c,NumK.d);
191 DenK.a=Ap-Bp*F; DenK.b=L; DenK.c=Cp-Dp*F; DenK.d=eye(size(DenK.c,1)); ...
192     DenK=ss(DenK.a,DenK.b,DenK.c,DenK.d);
193 % Left coprime factorization
194 NumPt.a=Ap-L*Cp; NumPt.b=Bp-L*Dp; NumPt.c=Cp; NumPt.d=Dp; ...
195     NumPt=ss(NumPt.a,NumPt.b,NumPt.c,NumPt.d);
196 DenPt.a=Ap-L*Cp; DenPt.b=-L; DenPt.c=Cp; DenPt.d=eye(size(DenPt.c,1)); ...
197     DenPt=ss(DenPt.a,DenPt.b,DenPt.c,DenPt.d);
198 % Controller
199 NumKt.a=Ap-L*Cp; NumKt.b=-L; NumKt.c=-F; NumKt.d=zeros(size(NumKt.c,1));...
200     NumKt=ss(NumKt.a,NumKt.b,NumKt.c,NumKt.d);
201 DenKt.a=Ap-L*Cp; DenKt.b=-(Bp-L*Dp); DenKt.c=-F; ...
202     DenKt.d=eye(size(DenKt.c,1)); DenKt=ss(DenKt.a,DenKt.b,DenKt.c,DenKt.d);
203
204 % Feedback transfer function matrices
205 SOut11=DenK*DenPt; SOut12=-NumP; SOut21=DenPt;
206 KOut11=NumK*DenPt; KOut12=DenP; KOut21=DenPt;
207 TOut11=NumP*NumKt; TOut12=NumP; TOut21=DenPt;
208 SensIn11=DenP*DenKt; SensIn12=-DenP; SensIn21=NumPt;
209 SInP11=NumP*DenKt; SInP12=-NumP; SInP21=NumPt;
210 % TIn11=NumK; TIn12=DenP; TIn21=NumPt;
211 TIn11=DenP*NumKt*inv(DenPt)*NumPt; TIn12=DenP; TIn21=NumPt;
212
213 T11rz1=W1*SOut11; T12rz1=W1*SOut12; T21rz1=SOut21;
214 T11rz2=W2*KOut11; T12rz2=W2*KOut12; T21rz2=KOut21;
215 T11rz3=W3*TOut11; T12rz3=W3*TOut12; T21rz3=TOut21;
216 T11dz1=Wd1*SensIn11; T12dz1=Wd1*SensIn12; T21dz1=SensIn21;
217 T11dz2=Wd2*SInP11; T12dz2=Wd2*SInP12; T21dz2=SInP21;
218 T11dz3=Wd3*TIn11; T12dz3=Wd3*TIn12; T21dz3=TIn21;
219
220 % Constraint tf parameterization
221 if isempty(W1c)
222     T11rz1c=[]; T12rz1c=[]; T21rz1c=[];
223 else
224     T11rz1c=W1c{1}.tfm*SOut11; T12rz1c=W1c{1}.tfm*SOut12; T21rz1c=SOut21;
225 end
226 if isempty(W2c)
227     T11rz2c=[]; T12rz2c=[]; T21rz2c=[];
228 else

```

```

229     T11rz2c=W2c{1}.tfm*KSOOut11; T12rz2c=W2c{1}.tfm*KSOOut12;T21rz2c=KSOOut21;
230 end
231 if isempty(W3c)
232     T11rz3c=[]; T12rz3c=[]; T21rz3c=[];
233 else
234     T11rz3c=W3c{1}.tfm*TOOut11; T12rz3c=W3c{1}.tfm*TOOut12; T21rz3c=TOOut21;
235 end
236 if isempty(Wd1c)
237     T11dz1c=[]; T12dz1c=[]; T21dz1c=[];
238 else
239     T11dz1c=Wd1c{1}.tfm*SensIn11; T12dz1c=Wd1c{1}.tfm*SensIn12;
240     T21dz1c=SensIn21;
241 end
242 if isempty(Wd2c)
243     T11dz2c=[]; T12dz2c=[]; T21dz2c=[];
244 else
245     T11dz2c=Wd2c{1}.tfm*SInP11; T12dz2c=Wd2c{1}.tfm*SInP12; T21dz2c=SInP21;
246 end
247 if isempty(Wd3c)
248     T11dz3c=[]; T12dz3c=[]; T21dz3c=[];
249 else
250     T11dz3c=Wd3c{1}.tfm*TIIn11; T12dz3c=Wd3c{1}.tfm*TIIn12; T21dz3c=TIIn21;
251 end
252
253 %%
254 q = conBASIS(N,p,0,2);
255
256 %% For Trz1 and Tdiz2
257 T11rz=[T11rz1; T11rz2; T11rz3; T11rz1c; T11rz2c; T11rz3c]; T12rz=[...
258     T12rz1; T12rz2; T12rz3; T12rz1c; T12rz2c; T12rz3c]; T21rz=T21rz1;
259
260 T11dz=[T11dz1; T11dz2; T11dz3; T11dz1c; T11dz2c; T11dz3c]; T12dz=[...
261     T12dz1; T12dz2; T12dz3; T12dz1c; T12dz2c; T12dz3c]; T21dz=T21dz1;
262 %%
263 x0 = x01*ones(N*n_u*n_e,1);
264 xmin = xmin1*ones(N*n_u*n_e,1);
265 xmax = xmax1*ones(N*n_u*n_e,1);
266 Q = conFORMQN(x0, q, n_u, n_e, N);
267 %% Problem Data
268 [n_e, n_u, ProblemDatarz, ProblemDatadz] = conORGANIZE_Gen(P_ss, W1, ...
269     W2, W3, Wd1, Wd2, Wd3, W1c, W2c, W3c, Wd1c, Wd2c, Wd3c);
270
271 %%
272 [Mrz, Mobjrz, Mconrz]=conVECTORIZIZE(T11rz,T12rz,T21rz,q,N,n_u,n_e,...
273     ProblemDatarz);
274 [Mdz, Mobjdz, Mcondz]=conVECTORIZIZE(T11dz,T12dz,T21dz,q,N,n_u,n_e,...
275     ProblemDatadz);
276
277 %% Kelley's Cutting Plane Method
278
279 Datarz=ProblemDatarz; Datadz=ProblemDatadz;
280
281 NQ=N;
282
283 % INITIALIZE
284 fx = 0; % Set output to zero
285 iter = 0; % Iteration count

```

```

286 xk = x0; % Initial query point
287 xkStore=NaN*ones(length(xk),MaxIter);
288 ExitFlagStore=NaN*ones(1,MaxIter);
289 foStore=NaN*ones(2,MaxIter);
290
291 N = length(xk); % Dimension of problem
292 nConrz = Datarz.ConNum; nCondz = Datadz.ConNum; % Number of constraints
293 % Below matrices are used in solving the LP: min c'x s.t. Aw<b
294 Ao = []; % A matrix associated with objective function
295 bo = []; % b vector associated with objective function
296
297 c = [zeros(N,1); 1]; % cvector associated with the variable x
298 UkminLkrz=1000; UkminLkdz=1000; constraint_flagrz=1; constraint_flagdz=1;
299 iter = 0; % Iteration count
300 w=zeros(N+1,1);
301
302 % LP solver options
303 options = optimset('Display','off','simplex','on');
304 % START
305 Q = conFORMQN(xk, q, n_u, n_e, NQ); %% Q - Parameter
306 while UkminLkrz > tol_obj || UkminLkdz > tol_obj || ...
307 (constraint_flagrz>0) || (constraint_flagdz>0)
308 Ac=[]; bc=[];
309
310 [forz, Gfo] =feval('conHINF', Mobjrz, xk, T11rz, T12rz, T21rz, Q, ...
311 Datarz.ObjVec);
312 if UkminLkrz > tol_obj
313 Ao = [Ao; Gfo' -1];
314 bo = [bo; Gfo'*xk-forz];
315 % UkminLkrz3=for3-c'*w;
316 end
317 % Constraints rz:
318 % Compute fi(x), Gfi(x) and Form Ac, bc
319
320 frz{1}=[];
321 for ii = 1:nConrz
322 Mrz = Mconrz(ii,:);
323 [frz{ii}, Gf{ii}, ConValVec] = ...
324 feval(Datarz.ConNam{ii}, Mrz, xk, T11rz, T12rz, T21rz, Q, ...
325 Datarz.ConVec{ii}, Datarz.ConVal{ii});
326 frz{ii} = frz{ii} - ConValVec';
327 if constraint_flagrz>0
328 Ac = [Ac; Gf{ii}' zeros(size(Gf{ii}',1),1)];
329 bc = [bc; Gf{ii}'*xk-frz{ii}];
330 end
331 end
332
333 [fodz, Gfo] =feval('conHINF', Mobjdz, xk, T11dz, T12dz, T21dz, Q, ...
334 Datadz.ObjVec);
335 if UkminLkdz > tol_obj
336 Ao = [Ao; Gfo' -1];
337 bo = [bo; Gfo'*xk-fodz];
338 % UkminLkdiz3=fo3-c'*w;
339 end
340
341 % Constraints dz:
342 % Compute fi(x), Gfi(x) and Form Ac, bc

```

```

343
344     fdz{1}=[];
345     for ii = 1:nCondz
346         Mdz = Mcondz(ii,:);
347         [fdz{ii}, Gf{ii}, ConValVec] = ...
348             feval(Datadz.ConNam{ii}, Mdz, xk, T1ldz, T12dz, T21dz, Q, ...
349                 Datadz.ConVec{ii}, Datadz.ConVal{ii});
350         fdz{ii} = fdz{ii} - ConValVec';
351         if constraint_flagdz>0
352             Ac = [Ac; Gf{ii}' zeros(size(Gf{ii}',1),1)];
353             bc = [bc; Gf{ii}'*xk-fdz{ii}];
354         end
355     end
356
357     Ao=[Ao;Ac]; bo=[bo;bc];
358     % Solve LP (used optimization toolbox function: linprog)
359     [w,fval,exitflag] = linprog(c,Ao,bo,[],[],xmin,xmax,xk*0,options);
360
361     UkminLkrz=forz-c'*w; fprintf('\n%d %1.6f %1.6f ', iter,forz, ...
362         UkminLkrz);
363     if ~isempty(frz{1})
364         fprintf('%1.6f ', frz{1});
365     end
366     UkminLkdz=fodz-c'*w; fprintf('%1.6f %1.6f ', fodz, UkminLkdz);
367     if ~isempty(fdz{1})
368         fprintf('%1.6f ', fdz{1});
369     end
370     foStore(:,iter+1)=[forz; fodz];
371
372     % Update xk
373     xk = w(1:N); xkStore(:,iter+1)=xk; ExitFlagStore(1,iter+1)=exitflag;
374
375     iter = iter + 1;
376     % Check if fi(xk) < epsilon for all i
377     constraint_flagrz = 0;
378     for ii = 1:nConrz
379         if frz{ii} > tol_feas
380             constraint_flagrz = 1;
381         end
382     end
383     constraint_flagdz = 0;
384     for ii = 1:nCondz
385         if fdz{ii} > tol_feas
386             constraint_flagdz = 1;
387         end
388     end
389
390     if iter == MaxIter
391         fprintf('\n');
392         fprintf('I CANNOT SOLVE THIS \n')
393         break;
394     end
395     Q = conFORMQN(xk, q, n_u, n_e, NQ); %% Q - Parameter
396 end
397 % *****
398 %%
399 disp('12. Form Q')

```

```

400 Q = conFORMQN(xk, q, n_u, n_e, NQ);
401 disp(' ')
402 %%
403 [forz, Gfo] =feval('conHINF', Mobjrz, xk, T11rz, T12rz, T21rz, Q, ...
404     Datarz.ObjVec);
405 [fodz, Gfo] =feval('conHINF', Mobjdz, xk, T11dz, T12dz, T21dz, Q, ...
406     Datadz.ObjVec);
407 fx=max([forz,fodz]); %Check about this
408 %%
409
410 % Form K
411
412 % Q - Parameter
413 Aq = Q.a; Bq = Q.b; Cq = Q.c; Dq = Q.d;
414
415 Delta = eye(n_u) - Dq*Dp;
416 invDelta = inv(Delta);
417 Ak11 = (Ap-L*Cp)-(Bp-L*Dp)*invDelta*(-Dq*Cp+F);
418 Ak12 = -(Bp-L*Dp)*invDelta*Cq;
419 Ak21 = -Bq*Cp+Bq*Dp*invDelta*(-Dq*Cp+F);
420 Ak22 = Aq+Bq*Dp*invDelta*Cq;
421 Ak = [Ak11 Ak12; Ak21 Ak22];
422 Bk = [L-(Bp+L*Dp)*invDelta*Dq;
423     Bq+Bq*Dp*invDelta*Dq];
424 Ck = [invDelta*(-Dq*Cp+F) invDelta*Cq];
425 Dk = invDelta*Dq;
426 K = ss(Ak, Bk, Ck, Dk);
427
428 %% Matlab Hinf
429 if UseHinfSyn==1
430     GenP=augw(P_ss,W1,W2,W3);
431     [K,CL,GAM]=hinfosyn(GenP);
432     LegendUseHinfSyn=1;
433 else
434     LegendUseHinfSyn=0;
435 end
436
437 %% ***** Inverse Bilinear Transformations *****
438 if Bilinear==1
439     [Acpl,Bcpl,Ccpl,Dcpl] = ssdata(K);
440     [Atkl,Btkl,Ctkl,Dtkl]=bilin(Acpl,Bcpl,Ccpl,Dcpl,-1,'Sft-jw',[p2 p1]);
441     K=ss(Atkl,Btkl,Ctkl,Dtkl);
442     P_ss=P0;
443 end
444
445 %% Closed Loop Maps
446
447 [Lo,Li,So,Si,To,Ti,KS,PS] = f_CLTFM(P_ss,K);
448 % PS=feedback(P_ss,K);
449
450 % Try and Tru with prefilter
451 switch PlntLabel
452     case {'SISO_Stable','SISO_Unstable'}
453         Prefilter=(1/dcgain(To))*tf(1e2,[1 1e2]);
454     case 'IllCondPlnt'
455         Prefilter=inv(dcgain(To))*[tf(1e2,[1 1e2]) 0; 0 tf(1e2,[1 1e2])];
456     case {'X29.Lateral','X29.Lateral.Con'}

```

```

457     Prefilter=inv(dcgain(To))*[tf(3,[1 3]) 0; 0 tf(1.9,[1 1.9])];
458     otherwise
459     Prefilter=tf(1e3,[1 1e3]);
460 end
461 Try_w = To*Prefilter;
462 Tru_w = KS*Prefilter;
463
464 %% Plots
465 FilePath=fullfile(FilePath0,FilePath1,FilePath2);
466 mkdir(FilePath);
467
468 if ShowPlot==1
469     % close all;
470     PosX=550; PosY=100; SizeX=500; SizeY=390;
471     f_Plots(P_ss,n_e,n_u,K,Lo,Li,So,Si,KS,PS,To,Ti,Try_w,Tru_w,W1,W2,W3,...
472         Wd1,Wd2,Wd3,PosX,PosY,SizeX,SizeY,FreqMin,FreqMax,TFinal,...
473         FilePath,FileType,WtPlt,SecondPlot,LegendName1,LegendName2);
474 end
475
476 %% Poles and zeros
477 if ShowDamp==1
478     [PlntPole_DampFreq,PlntPole_Damp,PlntPole_DampPole,PlntZero_DampFreq...
479     ,PlntZero_Damp,PlntZero_DampZero,KPole_DampFreq,KPole_Damp,...
480     KPole_DampPole,KZero_DampFreq,KZero_Damp,KZero_DampZero,...
481     ToPole_DampFreq,ToPole_Damp,ToPole_DampPole,ToZero_DampFreq,...
482     ToZero_Damp,ToZero_DampZero]=f_Damp(P_ss,K,To);
483 end
484
485 %% Performance Measure
486
487 NormInf=mag2db([norm(So,inf), norm(Si,inf), norm(KS,inf), norm(PS,inf), ...
488     norm(To,inf), norm(Ti,inf)]);
489
490 PerformMeasOutOrigWts=norm([W1*So; W2*KS; W3*To],inf);
491 PerformMeasInOrigWts=norm([Wd1*Si; Wd2*PS; Wd3*Ti],inf);
492 PerformMeasCombOrigWts=max(PerformMeasOutOrigWts,PerformMeasInOrigWts)
493
494 %% Save Workspace
495
496 if UseHinfSyn==1
497     save(fullfile(FilePath,'SavWrkSpcHinfSyn.mat'));
498 else
499     save(fullfile(FilePath,'SavWrkSpcGenHinf.mat'));
500 end

1 % ***** f_Plots *****
2
3 function f_Plots(P_ss,n_e,n_u,K,Lo,Li,So,Si,KS,PS,To,Ti,Try_w,Tru_w,W1,...
4     W2,W3,Wd1,Wd2,Wd3,PosX,PosY,SizeX,SizeY,FreqMin,FreqMax,TFinal,...
5     FilePath,FileType,WtPlt,SecondPlot,LegendName1,LegendName2)
6
7 % Open loop tf's
8 if SecondPlot==0
9     figure(1); sigma(P_ss,{FreqMin,FreqMax}); grid on; ...
10    title('Plant Singular Value','FontSize',12);
11    h = findobj(gcf,'type','line'); set(h,'linewidth',2); ...

```

```

12     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
13     saveas(gcf, fullfile(FilePath, 'Freq_Plnt_Sing'), FileType);
14 end
15
16 if SecondPlot==0
17     [SVP, Ww]=sigma(P_ss, {FreqMin, FreqMax});
18     figure(2); semilogx(Ww, mag2db(SVP(1, :)./SVP(end, :))); grid on; ...
19     title('Plant Condition number (dB)', 'FontSize', 12); ...
20     xlabel('Frequency (rad/s)'); ylabel('Condition number (dB)');
21     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2); ...
22     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
23     saveas(gcf, fullfile(FilePath, 'Freq_Plnt_Cond'), FileType);
24 end
25
26 figure(3);
27 if SecondPlot==0
28     sigma(K, {FreqMin, FreqMax}); grid on; title...
29     ('Controller Singular Value', 'FontSize', 12);
30     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2); set...
31     (gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
32 else
33     hold on;
34     sigma(K, {FreqMin, FreqMax}, '--r'); grid on; title...
35     ('Controller Singular Value', 'FontSize', 12);
36     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
37     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
38     legend(LegendName1, LegendName2);
39 end
40 saveas(gcf, fullfile(FilePath, 'Freq_K_Sing'), FileType);
41
42 [SVP, Ww]=sigma(K, {FreqMin, FreqMax});
43 figure(4);
44 if SecondPlot==0
45     semilogx(Ww, mag2db(SVP(1, :)./SVP(end, :))); grid on; ...
46     title('Controller Condition number (dB)', 'FontSize', 12);
47     xlabel('Frequency (rad/s)'); ylabel('Condition number (dB)');
48     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2); set(gcf, ...
49     'Position', [PosX, PosY, SizeX, SizeY]);
50 else
51     hold on;
52     semilogx(Ww, mag2db(SVP(1, :)./SVP(end, :)), '--r'); grid on;
53     title('Controller Condition number (dB)', 'FontSize', 12);
54     xlabel('Frequency (rad/s)'); ylabel('Condition number (dB)');
55     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
56     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
57     legend(LegendName1, LegendName2);
58 end
59 saveas(gcf, fullfile(FilePath, 'Freq_K_Cond'), FileType);
60
61 figure(5);
62 if SecondPlot==0
63     sigma(Lo, {FreqMin, FreqMax}); grid on; title...
64     ('Frequency Response L_o', 'FontSize', 12);
65     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
66     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
67 else
68     hold on;

```



```

69     sigma(Lo,{FreqMin,FreqMax},'--r'); grid on; title...
70     ('Frequency Response L_o','FontSize',12);
71     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
72     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
73     legend(LegendName1,LegendName2);
74 end
75 saveas(gcf,fullfile(FilePath,'Freq-Lo'),FileType);
76
77 figure(6);
78 if SecondPlot==0
79     sigma(Li,{FreqMin,FreqMax}); grid on; title...
80     ('Frequency Response L_i','FontSize',12);
81     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
82     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
83 else
84     hold on;
85     sigma(Li,{FreqMin,FreqMax},'--r'); grid on; title...
86     ('Frequency Response L_i','FontSize',12);
87     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
88     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
89     legend(LegendName1,LegendName2);
90 end
91 saveas(gcf,fullfile(FilePath,'Freq-Li'),FileType);
92
93
94 % Closed loop tf's
95 for ii=1:n_e
96     inv_W1(ii,ii)=inv(W1(ii,ii));
97 end
98 figure(7);
99 if SecondPlot==0
100    sigma(So,{FreqMin,FreqMax}); grid on;
101    if WtPlt==1
102        hold on; sigma(inv_W1); legend('S_o','W_{1}^{-1}');
103    end
104    title('Frequency Response S_o','FontSize',12);
105    h = findobj(gcf,'type','line'); set(h,'linewidth',2);
106    set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
107 else
108    hold on;
109    sigma(So,{FreqMin,FreqMax},'--r'); grid on;
110    title('Frequency Response S_o','FontSize',12);
111    h = findobj(gcf,'type','line'); set(h,'linewidth',2);
112    set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
113    legend(LegendName1,LegendName2);
114 end
115 saveas(gcf,fullfile(FilePath,'Freq-So'),FileType);
116
117 for ii=1:n_u
118     inv_Wd1(ii,ii)=inv(Wd1(ii,ii));
119 end
120 figure(8);
121 if SecondPlot==0
122     sigma(Si,{FreqMin,FreqMax}); grid on;
123     if WtPlt==1
124         hold on; sigma(inv_Wd1); legend('S_i','W_4^{-1}');
125     end

```

```

126     title('Frequency Response S_i (T- $\{d_{iu_p}\})$ ','FontSize',12);
127     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
128     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
129 else
130     hold on;
131     sigma(Si,{FreqMin,FreqMax},'--r'); grid on;
132     title('Frequency Response S_i (T- $\{d_{iu_p}\})$ ','FontSize',12);
133     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
134     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
135     legend(LegendName1,LegendName2);
136 end
137 saveas(gcf,fullfile(FilePath,'Freq-Si'),FileType);
138
139
140 for ii=1:n_u
141     inv_W2(ii,ii)=inv(W2(ii,ii));
142 end
143 figure(9);
144 if SecondPlot==0
145     sigma(KS,{FreqMin,FreqMax}); grid on;
146     if WtPlt==1
147         hold on; sigma(inv_W2); legend('KS_o','W- $\{2\}^{\{-1\}}$ ');
148     end
149     title('Frequency Response KS_o','FontSize',12);
150     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
151     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
152 else
153     hold on;
154     sigma(KS,{FreqMin,FreqMax},'--r'); grid on;
155     title('Frequency Response KS_o','FontSize',12);
156     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
157     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
158     legend(LegendName1,LegendName2);
159 end
160 saveas(gcf,fullfile(FilePath,'Freq-KS'),FileType);
161
162 figure(10);
163 if SecondPlot==0
164     sigma(Tru_w,{FreqMin,FreqMax}); grid on; title...
165     ('Frequency Response T- $\{ru\}$  (with Prefilter)','FontSize',12);
166     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
167     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
168 else
169     hold on;
170     sigma(Tru_w,{FreqMin,FreqMax},'--r'); grid on; title...
171     ('Frequency Response T- $\{ru\}$  (with Prefilter)','FontSize',12);
172     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
173     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
174     legend(LegendName1,LegendName2);
175 end
176 saveas(gcf,fullfile(FilePath,'Freq-Tru'),FileType);
177
178 for ii=1:n_e
179     inv_W3(ii,ii)=inv(W3(ii,ii));
180 end
181 figure(11);
182 if SecondPlot==0

```

```

183     sigma(To, {FreqMin, FreqMax}); grid on;
184     if WtPlt==1
185         hold on; sigma(inv_W3); legend('T_o', 'W_{3}^{-1}');
186     end
187     title('Frequency Response T_o', 'FontSize', 12);
188     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
189     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
190 else
191     hold on;
192     sigma(To, {FreqMin, FreqMax}, '--r'); grid on;
193     title('Frequency Response T_o', 'FontSize', 12);
194     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
195     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
196     legend(LegendName1, LegendName2);
197 end
198 saveas(gcf, fullfile(FilePath, 'Freq-To'), FileType);
199
200 for ii=1:n_u
201     inv_Wd3(ii, ii)=inv(Wd3(ii, ii));
202 end
203 figure(12);
204 if SecondPlot==0
205     sigma(Ti, {FreqMin, FreqMax}); hold on; grid on;
206     if WtPlt==1
207         hold on; sigma(inv_Wd3); legend('T_i', 'W_6^{-1}');
208     end
209     title('Frequency Response T_i (T_{d_iu})', 'FontSize', 12);
210     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
211     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
212 else
213     hold on;
214     sigma(Ti, {FreqMin, FreqMax}, '--r'); hold on; grid on;
215     title('Frequency Response T_i (T_{d_iu})', 'FontSize', 12);
216     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
217     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
218     legend(LegendName1, LegendName2);
219 end
220 saveas(gcf, fullfile(FilePath, 'Freq-Ti'), FileType);
221
222 figure(13);
223 if SecondPlot==0
224     sigma(Try_w, {FreqMin, FreqMax}); grid on; title...
225         ('Frequency Response T_{ry} (with Prefilter)', 'FontSize', 12);
226     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
227     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
228 else
229     hold on;
230     sigma(Try_w, {FreqMin, FreqMax}, '--r'); grid on; title...
231         ('Frequency Response T_{ry} (with Prefilter)', 'FontSize', 12);
232     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2); set...
233         (gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
234     legend(LegendName1, LegendName2);
235 end
236 saveas(gcf, fullfile(FilePath, 'Freq-Try'), FileType);
237
238 for ii=1:n_e
239     inv_Wd2(ii, ii)=inv(Wd2(ii, ii));

```

```

240 end
241 figure(14);
242 if SecondPlot==0
243     sigma(PS,{FreqMin,FreqMax}); grid on;
244     if WtPlt==1
245         hold on; sigma(inv_Wd2); legend('PS_i','W_5^{-1}');
246     end
247     title('Frequency Response PS_i=S_oP (T_{d.iy})','FontSize',12);
248     h = findobj(gcf,'type','line'); set(h,'linewidth',2); set...
249         (gcf,'Position',[PosX,PosY,SizeX,SizeY]);
250 else
251     hold on;
252     sigma(PS,{FreqMin,FreqMax},'--r'); grid on;
253     title('Frequency Response PS_i=S_oP (T_{d.iy})','FontSize',12);
254     h = findobj(gcf,'type','line'); set(h,'linewidth',2); set...
255         (gcf,'Position',[PosX,PosY,SizeX,SizeY]);
256     legend(LegendName1,LegendName2);
257 end
258 saveas(gcf,fullfile(FilePath,'Freq_PS'),FileType);
259
260 figure(15);
261 if SecondPlot==0
262     step(To,TFinal); grid on; title...
263         ('Output Response (No Prefilter)','FontSize',12);
264     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
265     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
266 else
267     hold on;
268     step(To,TFinal,'--r'); grid on; title...
269         ('Output Response (No Prefilter)','FontSize',12);
270     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
271     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
272     legend(LegendName1,LegendName2);
273 end
274 saveas(gcf,fullfile(FilePath,'Step-To'),FileType);
275
276 figure(16);
277 if SecondPlot==0
278     step(Try_w,TFinal); grid on; title...
279         ('Output Response (With Prefilter)','FontSize',12); h = ...
280         findobj(gcf,'type','line'); set(h,'linewidth',2); set...
281         (gcf,'Position',[PosX,PosY,SizeX,SizeY]);
282 else
283     hold on;
284     step(Try_w,TFinal,'--r'); grid on; title...
285         ('Output Response (With Prefilter)','FontSize',12);
286     h = findobj(gcf,'type','line'); set(h,'linewidth',2);
287     set(gcf,'Position',[PosX,PosY,SizeX,SizeY]);
288     legend(LegendName1,LegendName2);
289 end
290 saveas(gcf,fullfile(FilePath,'Step_Try'),FileType);
291
292 figure(17);
293 if SecondPlot==0
294     step(KS,TFinal); grid on; title...
295         ('Control Response (No Prefilter)','FontSize',12);
296     h = findobj(gcf,'type','line'); set(h,'linewidth',2);

```

```

297     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
298 else
299     hold on;
300     step(KS, TFinal, '--r'); grid on; title...
301         ('Control Response (No Prefilter)', 'FontSize', 12);
302     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
303     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
304     legend(LegendName1, LegendName2);
305 end
306 saveas(gcf, fullfile(FilePath, 'Step_KS'), FileType);
307
308 figure(18);
309 if SecondPlot==0
310     step(Tru_w, TFinal); grid on; title...
311         ('Control Response (With Prefilter)', 'FontSize', 12);
312     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
313     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
314 else
315     hold on;
316     step(Tru_w, TFinal, '--r'); grid on; title...
317         ('Control Response (With Prefilter)', 'FontSize', 12);
318     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
319     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
320     legend(LegendName1, LegendName2);
321 end
322 saveas(gcf, fullfile(FilePath, 'Step_Tru'), FileType);
323
324 if SecondPlot==0
325     figure(19); sigma(inv_W1, {FreqMin, FreqMax}); hold on; grid on;
326     sigma(inv_W2); sigma(inv_W3);
327     title('Weights on Responses at Plant Output', 'FontSize', 12);
328     legend('W_{1}^{-1}', 'W_{2}^{-1}', 'W_{3}^{-1}');
329     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
330     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
331     saveas(gcf, fullfile(FilePath, 'Freq_Ws'), FileType);
332 end
333
334 if SecondPlot==0
335     figure(20); sigma(inv_Wd1, {FreqMin, FreqMax}); hold on;
336     grid on; sigma(inv_Wd2); sigma(inv_Wd3);
337     title('Weights on Responses at Plant Input', 'FontSize', 12);
338     legend('W_4^{-1}', 'W_5^{-1}', 'W_6^{-1}');
339     h = findobj(gcf, 'type', 'line'); set(h, 'linewidth', 2);
340     set(gcf, 'Position', [PosX, PosY, SizeX, SizeY]);
341     saveas(gcf, fullfile(FilePath, 'Freq_Wds'), FileType);
342 end

1 % ***** conPEAK_MIMO_AllStep *****
2
3 function [value, sg, ConValVec, varargout] = conPEAK_MIMO_AllStep(M, x, ...
4     T11, T12, T21, Q, vec, varargin)
5 % Compute peak value and subgradients
6 % [value sg] = conPEAK(M, x, T11, T12, T21, Q, vec)
7 % M           :
8 % x           :
9 % T11        :

```

```

10 % T12      :
11 % T21      :
12 % Q        :
13 % vec      : location of objective function matrices in Twz
14 tvec = 0:0.001:10;% tvec = 0:0.001:5;
15 if nargin == 8
16     conval = varargin{1};
17 end
18 n = length(x);
19
20 Twz = parallel(T11,series(series(T21,Q),T12));
21 Twz = Twz(vec,:);
22 % [n_output,n_input] = size(Twz); % n_row = n_output
23
24 % subgradient = NaN*zeros(n,length(conval));
25 Counter=0;
26 for ii = 1:size(conval,1)
27     for jj = 1:size(conval,2)
28         %         kk=(ii-1)*size(conval,2)+jj;
29         if conval(ii,jj)==Inf
30             disp('');
31
32         else
33             Counter=Counter+1;
34             ConValVec(Counter)=conval(ii,jj);
35
36             [y,tvec] = step(Twz(ii,jj), tvec);
37
38             [ypeak,I] = max(y);
39             tpeak = tvec(I);
40             value(Counter,1) = ypeak;
41
42             for i = 1:n
43
44                 [y,tvec] = step(M{i}(ii,jj), tvec);
45                 subgradient(i,Counter) = y(I);
46             end
47         end
48
49         if nargin == 8
50             varargout{1} = conval(ii);
51         end
52         %         if value > conval(ii) % See why this is required
53         %         return
54         %         end
55     end
56 end
57 end
58 end
59 sg = subgradient;

1 % ***** conHINF *****
2
3 function [value sg varargout] = conHINF(M, x, T11, T12, T21,Q,vec,varargin)
4 % Compute H-infinity norm and subgradients
5 % [value sg] = conHINF(M, x, T11, T12, T21, Q, vec)

```

```

6 % M      :
7 % x      :
8 % T11    :
9 % T12    :
10 % T21   :
11 % Q      :
12 % vec    : location of objective function matrices in Twz
13 if nargin == 8
14     conval = varargin{1};
15     varargout{1} = conval;
16 end
17 n = length(x);
18
19 [n_u, n_e, n_s] = size(Q);
20 Twz = parallel(T11, series(series(T21, Q), T12));
21 %Tzw = minreal(Twz);
22 Twz = Twz(vec, :);
23
24 [ninf, fpeak] = norm(Twz, inf, 1e-8);
25 value = ninf;
26
27 Hjwo = freqresp(Twz, fpeak);
28 [U, S, V] = svd(Hjwo); % SVD at W0
29 uo = U(:, 1); % Maximum Left Singular Vector
30 vo = V(:, 1); % Maximum Right Singular Vector
31 subgradient = [];
32 for i = 1:n
33     Hjwo = freqresp(M{i}, fpeak);
34     magHjwo = abs(Hjwo);
35     subgradient = [subgradient; real(uo'*Hjwo*vo)];
36 end
37 sg = subgradient;
38 %
39 % figure(1000)
40 % sigma(Twz)
41 % title(num2str(20*log10(value)), 'FontSize', 16)
42 % pause

1 % ***** conBASIS *****
2
3 function q = conBASIS(N, p, z, basis_type)
4 % Form the basis
5 q{1} = tf(1, 1);
6 if basis_type == 1 % fixed pole Laguerre
7     for k=2:N
8         q{k} = zpk([], -p, p)^(k-1);
9     end
10 elseif basis_type == 2 % fixed pole inner
11     for k=2:N
12         q{k} = zpk(p, -p, -1)^(k-1);
13     end
14 elseif basis_type == 3 % variable pole first order term
15     for k=2:N
16         q{k} = zpk([], -p*(k-1), p*(k-1));
17     end
18 elseif basis_type == 4 % variable pole first order term inner

```

```

19     for k=2:N
20         q{k} = zpk(p*(k-1),-p*(k-1),-1);
21     end
22 elseif basis_type == 5 % variable pole first order term inner
23     for k=2:N
24         q{k} = zpk(z,-p,-1)^(k-1);
25     end
26 end

1 % ***** conFORMQN *****
2
3 function QN = conFORMQN(x, qk, n_u, n_e, N)
4 % From Q_N
5 % QN = conFORMQN(x, qk, n_u, n_e, N)
6 % INPUTS:
7 % x      : optimization variable (vector)
8 % qk     : basis (cell array of transfer functions, zpk)
9 % n_u    : number of control inpts
10 % n_e   : number of measurements
11 % N     : basis order
12 % OUTPUT:
13 % QN    : QN (state space)
14 xtemp = reshape(x, n_u*n_e, N);
15 QN = zeros(n_u, n_e);
16 for i = 1:N
17     X{i} = reshape(xtemp(:,i), n_u, n_e);
18     temp = QN + X{i} * qk{i};
19     QN = minreal(temp);
20 end
21 QN = ss(QN);

1 % ***** conORGANIZE_Gen *****
2
3 function [n_e, n_u, DATArz, DATAdz] = conORGANIZE_Gen(P, W1, W2, W3, Wd1, ...
4     Wd2, Wd3, W1c, W2c, W3c, Wd1c, Wd2c, Wd3c)
5 % Extract data from problem setup
6 % DATArz.ObjVec
7 % DATArz.ConVec{ConstraintCounter} = TotalRows+1:TotalRows+n_e;
8 % DATArz.ConNam{ConstraintCounter} = W3c{i}.Fun;
9 % DATArz.ConVal{ConstraintCounter} = W3c{i}.Val;
10 % DATArz.ConNum = ConstraintCounter;
11
12 [n_e, n_u, n_s] = size(P);
13
14 nObj = 0;
15 %% Check W1
16 if ~isempty(W1)
17     [noutput, ninput, nstate] = size(W1);
18     if noutput ~= ninput
19         disp('Error: W1 is not square')
20         return
21     end
22     if noutput ~= n_e
23         disp('Error: Dimansion mismatch in W1')

```



```

24         return
25     end
26     nObj = nObj+n_e;
27 end
28
29 %% Check W2
30 if ~isempty(W2)
31     [noutput, ninput, nstate] = size(W2);
32     if noutput ~= ninput
33         disp('Error: W2 is not square')
34         return
35     end
36     if noutput ~= n_u
37         disp('Error: Dimansion mismatch in W2')
38         return
39     end
40     nObj = nObj+n_u;
41 end
42
43 %% Check W3
44 if ~isempty(W3)
45     [noutput, ninput, nstate] = size(W3);
46     if noutput ~= ninput
47         disp('Error: W3 is not square')
48         return
49     end
50     if noutput ~= n_e
51         disp('Error: Dimansion mismatch in W3')
52         return
53     end
54     nObj = nObj+n_e;
55 end
56
57 DATArz.ObjVec = 1:nObj;
58 TotalRows = nObj;
59 %% rz
60 ConstraintCounter = 0;
61 [nRow nCol]=size(Wlc);
62 for i=1:nCol
63     W1 = Wlc{i}.tfm;
64     if ~isempty(W1)
65         [noutput, ninput, nstate] = size(W1);
66         if noutput ~= ninput
67             disp(['Error: Wlc{' num2str(i) '} is not square'])
68             return
69         end
70         if noutput ~= n_e
71             disp(['Error: Dimansion mismatch in Wlc{' num2str(i) '}'])
72             return
73         end
74         ConstraintCounter = ConstraintCounter + 1;
75         DATArz.ConVec{ConstraintCounter} = TotalRows+1:TotalRows+n_e;
76         DATArz.ConNam{ConstraintCounter} = Wlc{i}.Fun;
77         DATArz.ConVal{ConstraintCounter} = Wlc{i}.Val;
78         TotalRows = TotalRows + n_e;
79     end
80 end

```

```

81
82 %%
83 [nRow nCol]=size(W2c);
84 for i=1:nCol
85     W2 = W2c{i}.tfm;
86     if ~isempty(W2)
87         [noutput, ninput, nstate] = size(W2);
88         if noutput ~= ninput
89             disp(['Error: W2c{ ' num2str(i) ' } is not square'])
90             return
91         end
92         if noutput ~= n_u
93             disp(['Error: Dimansion mismatch in W2c{ ' num2str(i) ' }'])
94             return
95         end
96         ConstraintCounter = ConstraintCounter + 1;
97         DATArz.ConVec{ConstraintCounter} = TotalRows+1:TotalRows+n_u;
98         DATArz.ConNam{ConstraintCounter} = W2c{i}.Fun;
99         DATArz.ConVal{ConstraintCounter} = W2c{i}.Val;
100        TotalRows = TotalRows + n_u;
101    end
102 end
103
104 %%
105 [nRow nCol]=size(W3c);
106 for i=1:nCol
107     W3 = W3c{i}.tfm;
108     if ~isempty(W3)
109         [noutput, ninput, nstate] = size(W3);
110         if noutput ~= ninput
111             disp(['Error: W3c{ ' num2str(i) ' } is not square'])
112             return
113         end
114         if noutput ~= n_e
115             disp(['Error: Dimansion mismatch in W3c{ ' num2str(i) ' }'])
116             return
117         end
118         ConstraintCounter = ConstraintCounter + 1;
119         DATArz.ConVec{ConstraintCounter} = TotalRows+1:TotalRows+n_e;
120         DATArz.ConNam{ConstraintCounter} = W3c{i}.Fun;
121         DATArz.ConVal{ConstraintCounter} = W3c{i}.Val;
122         TotalRows = TotalRows + n_e;
123     end
124 end
125 DATArz.ConNum = ConstraintCounter;
126
127
128 %% dz
129 nObj = 0;
130 %% Check Wd1
131 if ~isempty(Wd1)
132     [noutput, ninput, nstate] = size(Wd1);
133     if noutput ~= ninput
134         disp('Error: Wd1 is not square')
135         return
136     end
137     if noutput ~= n_u

```

```

138         disp('Error: Dimansion mismatch in Wd1')
139         return
140     end
141     nObj = nObj+n_u;
142 end
143
144 %% Check Wd2
145 if ~isempty(Wd2)
146     [noutput, ninput, nstate] = size(Wd2);
147     if noutput ~= ninput
148         disp('Error: Wd2 is not square')
149         return
150     end
151     if noutput ~= n_e
152         disp('Error: Dimansion mismatch in Wd2')
153         return
154     end
155     nObj = nObj+n_e;
156 end
157
158 %% Check Wd3
159 if ~isempty(Wd3)
160     [noutput, ninput, nstate] = size(Wd3);
161     if noutput ~= ninput
162         disp('Error: Wd3 is not square')
163         return
164     end
165     if noutput ~= n_u
166         disp('Error: Dimansion mismatch in Wd3')
167         return
168     end
169     nObj = nObj+n_u;
170 end
171
172 DATAz.ObjVec = 1:nObj;
173 TotalRows = nObj;
174 %%
175 ConstraintCounter = 0;
176
177 [nRow nCol]=size(Wd1c);
178 for i=1:nCol
179     Wd1 = Wd1c{i}.tfm;
180     if ~isempty(Wd1)
181         [noutput, ninput, nstate] = size(Wd1);
182         if noutput ~= ninput
183             disp(['Error: Wd1c{' num2str(i) '} is not square'])
184             return
185         end
186         if noutput ~= n_e
187             disp(['Error: Dimansion mismatch in Wd1c{' num2str(i) '}'])
188             return
189         end
190         ConstraintCounter = ConstraintCounter + 1;
191         DATAz.ConVec{ConstraintCounter} = TotalRows+1:TotalRows+n_e;
192         DATAz.ConNam{ConstraintCounter} = Wd1c{i}.Fun;
193         DATAz.ConVal{ConstraintCounter} = Wd1c{i}.Val;
194         TotalRows = TotalRows + n_e;

```

```

195     end
196 end
197
198 %%
199 [nRow nCol]=size(Wd2c);
200 for i=1:nCol
201     Wd2 = Wd2c{i}.tfm;
202     if ~isempty(Wd2)
203         [noutput, ninput, nstate] = size(Wd2);
204         if noutput ~= ninput
205             disp(['Error: Wd2c{' num2str(i) '} is not square'])
206             return
207         end
208         if noutput ~= n_u
209             disp(['Error: Dimansion mismatch in Wd2c{' num2str(i) '}'])
210             return
211         end
212         ConstraintCounter = ConstraintCounter + 1;
213         DATAdz.ConVec{ConstraintCounter} = TotalRows+1:TotalRows+n_u;
214         DATAdz.ConNam{ConstraintCounter} = Wd2c{i}.Fun;
215         DATAdz.ConVal{ConstraintCounter} = Wd2c{i}.Val;
216         TotalRows = TotalRows + n_u;
217     end
218 end
219
220 %%
221 [nRow nCol]=size(Wd3c);
222 for i=1:nCol
223     Wd3 = Wd3c{i}.tfm;
224     if ~isempty(Wd3)
225         [noutput, ninput, nstate] = size(Wd3);
226         if noutput ~= ninput
227             disp(['Error: Wd3c{' num2str(i) '} is not square'])
228             return
229         end
230         if noutput ~= n_e
231             disp(['Error: Dimansion mismatch in Wd3c{' num2str(i) '}'])
232             return
233         end
234         ConstraintCounter = ConstraintCounter + 1;
235         DATAdz.ConVec{ConstraintCounter} = TotalRows+1:TotalRows+n_e;
236         DATAdz.ConNam{ConstraintCounter} = Wd3c{i}.Fun;
237         DATAdz.ConVal{ConstraintCounter} = Wd3c{i}.Val;
238         TotalRows = TotalRows + n_e;
239     end
240 end
241
242
243 DATAdz.ConNum = ConstraintCounter;

1 % ***** conVECTORIZE *****
2
3 function [M Mobj Mcon] = conVECTORIZE(T11, T12, T21, qk, N, n_u, n_e, ...
4     ProblemData)
5 % Vectorize Problem
6 % Forms  $M_{-1} = M_{-k}^{\{ij\}}$ 

```

```

7 % l = (k-1)*nu*ne+(j-1)*nu+i;
8 % M_{k}^{ij} = T_{12}*B^{ij}*T_{21}*q_k
9 % T = M_o + sum_{l=1}^{nu*ne*N} M_l x_l
10 Mobj = {};
11 Mcon = {};
12 Bij = zeros(n_u, n_e);
13 for k = 1:N
14     for j = 1:n_e
15         for i = 1:n_u
16             l = (k-1)*n_u*n_e+(j-1)*n_u+i;
17             Bij = zeros(n_u, n_e);
18             Bij(i, j) = 1;
19             [size_t21 temp] = size(T21.a);
20             [temp size_t12] = size(T12.a);
21             a = [T21.a zeros(size_t21, size_t12);
22                 T12.b*Bij*T21.c T12.a];
23             b = [T21.b; T12.b*Bij*T21.d];
24             c = [T12.d*Bij*T21.c T12.c];
25             d = T12.d*Bij*T21.d;
26             M{l} = ss(a, b, c, d)*qk{k};
27         end
28     end
29 end
30 for k = 1:N*n_e*n_u
31     Mobj{k} = M{k}(ProblemData.ObjVec, :);
32 end
33 for i = 1:ProblemData.ConNum
34     for k = 1:N*n_e*n_u
35         Mcon{i, k} = M{k}(ProblemData.ConVec{i}, :);
36     end
37 end

1 % ***** f_CLTFM *****
2
3 function [Lo, Li, So, Si, To, Ti, KS, PS] = f_CLTFM(P, K)
4
5 [Ap, Bp, Cp, Dp] = ssdata(P);
6 n_e = size(P, 1);
7 n_u = size(P, 2);
8 n_p = size(P, 'order');
9 [Ak, Bk, Ck, Dk] = ssdata(K);
10 n_k = size(K, 'order');
11
12 %% Lo = PK
13 A_Lo = [Ap Bp*Ck; zeros(n_k, n_p) Ak];
14 B_Lo = [Bp*Dk; Bk];
15 C_Lo = [Cp Dp*Ck];
16 D_Lo = Dp*Dk;
17 Lo = ss(A_Lo, B_Lo, C_Lo, D_Lo);
18
19 %% Li = KP
20 A_Li = [Ak Bk*Cp; zeros(n_p, n_k) Ap];
21 B_Li = [Bk*Dp; Bp];
22 C_Li = [Ck Dk*Cp];
23 D_Li = Dk*Dp;
24 Li = ss(A_Li, B_Li, C_Li, D_Li);

```

```

25
26 %% Mo
27 Mo = inv(eye(n_e)+Dp*Dk);
28 %% Mi
29 Mi = inv(eye(n_u)+Dk*Dp);
30
31 %% So = inv(I+PK)
32 A_So = [Ap-Bp*Dk*Mo*Cp Bp*Ck-Bp*Dk*Mo*Dp*Ck; -Bk*Mo*Cp Ak-Bk*Mo*Dp*Ck];
33 B_So = [Bp*Dk*Mo; Bk*Mo];
34 C_So = [-Mo*Cp -Mo*Dp*Ck];
35 D_So = Mo;
36 So = ss(A_So, B_So, C_So, D_So);
37
38 %% Si = inv(I+KP)
39 A_Si = [Ak-Bk*Dp*Mi*Ck Bk*Dp*Mi*Dk*Cp-Bk*Cp; Bp*Mi*Ck Ap-Bp*Mi*Dk*Cp];
40 B_Si = [-Bk*Dp*Mi; Bp*Mi];
41 C_Si = [Mi*Ck -Mi*Dk*Cp];
42 D_Si = Mi;
43 Si = ss(A_Si, B_Si, C_Si, D_Si);
44
45 %% To = PKinv(I+PK)
46 A_To = [Ap-Bp*Dk*Mo*Cp Bp*Ck-Bp*Dk*Mo*Dp*Ck; -Bk*Mo*Cp Ak-Bk*Mo*Dp*Ck];
47 B_To = [Bp*Dk*Mo; Bk*Mo];
48 C_To = [Mo*Cp Mo*Dp*Ck];
49 D_To = Mo*Dp*Dk;
50 To = ss(A_To, B_To, C_To, D_To);
51
52 %% Ti = inv(I+KP)KP
53 A_Ti = [Ak-Bk*Dp*Mi*Ck Bk*Dp*Mi*Dk*Cp-Bk*Cp; Bp*Mi*Ck Ap-Bp*Mi*Dk*Cp];
54 B_Ti = [-Bk*Dp*Mi; Bp*Mi];
55 C_Ti = [Mi*Ck -Mi*Dk*Cp];
56 D_Ti = -Dk*Dp*Mi;
57 Ti = ss(A_Ti, B_Ti, C_Ti, D_Ti);
58
59 %% KS
60 A_ks = [Ap-Bp*Dk*Mo*Cp Bp*Ck-Bp*Dk*Mo*Dp*Ck; -Bk*Mo*Cp Ak-Bk*Mo*Dp*Ck];
61 B_ks = [Bp*Dk*Mo; Bk*Mo];
62 C_ks = [-Dk*Mo*Cp Ck-Dk*Mo*Dp*Ck];
63 D_ks = Dk*Mo;
64 KS = ss(A_ks, B_ks, C_ks, D_ks);
65
66 %% SP
67 A_ps = [Ak-Bk*Dp*Mi*Ck Bk*Dp*Mi*Dk*Cp-Bk*Cp; Bp*Mi*Ck Ap-Bp*Mi*Dk*Cp];
68 B_ps = [-Bk*Dp*Mi; Bp*Mi];
69 C_ps = [Mo*Dp*Ck Mo*Cp];
70 D_ps = Mo*Dp;
71 PS = ss(A_ps, B_ps, C_ps, D_ps);

1 % ***** f_Damp *****
2
3 function [PlntPole_DampFreq, PlntPole_Damp, PlntPole_DampPole, ...
4         PlntZero_DampFreq, PlntZero_Damp, PlntZero_DampZero, KPole_DampFreq, ...
5         KPole_Damp, KPole_DampPole, KZero_DampFreq, KZero_Damp, KZero_DampZero, ...
6         ToPole_DampFreq, ToPole_Damp, ToPole_DampPole, ToZero_DampFreq, ...
7         ToZero_Damp, ToZero_DampZero]=f_Damp(P_ss, K, To)
8

```

```

9 disp('Plant Poles'); damp(pole(P_ss))
10 [PlntPole_DampFreq,PlntPole_Damp,PlntPole_DampPole]=damp(pole(P_ss));
11 disp('Plant zeros');
12 x=sym('x'); PZeros=solve(det([x*eye(size(P_ss.a))-P_ss.a -P_ss.b; ...
13     P_ss.c P_ss.d])==0); damp(double(PZeros))
14 [PlntZero_DampFreq,PlntZero_Damp,PlntZero_DampZero]=damp(double(PZeros));
15
16 disp('Controller order'); order(K)
17 disp('Controller poles'); damp(pole(K))
18 [KPole_DampFreq,KPole_Damp,KPole_DampPole]=damp(pole(K));
19 disp('Controller zeros');
20 KZeros=solve(det([x*eye(size(K.a))-K.a -K.b; K.c K.d])==0);
21 damp(double(KZeros))
22 [KZero_DampFreq,KZero_Damp,KZero_DampZero]=damp(double(KZeros));
23 % disp('Controller order No Minreal'); order(K1)
24 % disp('Controller pole No Minreal'); damp(pole(K1))
25 % disp('Controller zero No Minreal'); damp(tzero(K1))
26 % CLOSED LOOP
27 disp('CLOSED LOOP POLES'); damp(pole(To))
28 [ToPole_DampFreq,ToPole_Damp,ToPole_DampPole]=damp(pole(To));
29 disp('CLOSED LOOP ZEROS');
30 ToZeros=solve(det([x*eye(size(To.a))-To.a -To.b; To.c To.d])==0);
31 damp(double(ToZeros))
32 % damp(tzero(To))
33 [ToZero_DampFreq,ToZero_Damp,ToZero_DampZero]=damp(double(ToZeros));

```