



# LUND UNIVERSITY

## Strategies for Computing Switching Feedback Controllers

Wernrud, Andreas

2007

[Link to publication](#)

*Citation for published version (APA):*

Wernrud, A. (2007). *Strategies for Computing Switching Feedback Controllers*. 5646-5651. Paper presented at American Control Conference, 2007, New York, NY, United States.

*Total number of authors:*

1

### General rights

Unless other specific re-use rights are stated the following general rights apply:

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal

Read more about Creative commons licenses: <https://creativecommons.org/licenses/>

### Take down policy

If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.

LUND UNIVERSITY

PO Box 117  
221 00 Lund  
+46 46-222 00 00

# Strategies for Computing Switching Feedback Controllers

Andreas Wernrud

Department of Automatic Control  
LTH, Lund University  
Box 118, S-221 00 Lund, Sweden  
andreas at control.lth.se

**Abstract**—We consider the problem of computing suboptimal feedback switching controllers for discrete dynamical systems. The paper shows how to combine convex optimization techniques with relaxed dynamic programming. We apply the method to several problems that have been considered recently in the literature. A particularly interesting example is given by a DC-DC converter. The proposed algorithm has several interesting properties.

The main theoretical result of this paper is the introduction of a new approximate policy iteration algorithm which is shown to converge to the optimal cost function.

## I. INTRODUCTION

This paper considers the optimal control problem for switched discrete time systems. It is well known that the optimal control problem for non-switched systems, i.e. the computation of the optimal value function, is a very difficult computational task in all instances with lack of special structure. Important examples when a solution is readily found includes the linear-quadratic regulator problem with unbounded state and control space. Another example is when the state and control space are finite sets, e.g. Dijkstras algorithm. With this in mind it is not surprising that most of the proposed solution approximations try to mimic these cases. In particular, linearization of non-linear dynamics and gridding are recurring methods in the literature. In recent years, these methods have been extended to switched and hybrid systems, see e.g. [2], [13], [6], [7]. For a recent survey on computational approaches see [17].

A novel approach to overcome some of the difficulties mentioned above was recently proposed in [4], [5], [3], see also [14] for examples from switching systems. The authors to these papers consider problems where the value function can be well approximated by a finite number of linear or quadratic functions. Moreover, bounds on suboptimality are also included in the method. However, the parametrizations used in these papers are restrictive since they can only be applied to problems where the systems are modeled with linear dynamics. Moreover, even in the linear case better parametrizations exists, as we shall see below. This paper presents a computational method and a parametrization so that relaxed value iteration can be applied to large class of problems, in particular non-linear systems. Similar ideas were proposed for continuous-time non-linear regulation problems in [15] and for constrained non-switched discrete-time systems in [16]. It should be noticed that although the underlying idea in the aforementioned references is to find feedback controllers by means of dynamic programming the

approaches are quite different. This is due to the fact that the choice of parametrization of the value function has several implications for the resulting algorithms. In this paper, the computations and examples will be performed using relaxed value iteration, applied in a new setting.

This paper also contains theoretical contributions. Aside from value iteration there is also another algorithm, the so called policy-iteration algorithm, [1]. The main result of this paper is the construction of an approximate policy-iteration algorithm. It is shown that the algorithm converges to the optimal value function at linear rate.

The paper is organized as follows. The problem we consider is formulated in section II, where we also define value and relaxed value iteration. The new policy-iteration algorithm is given in section III. Since the choice of parametrization will be polynomials, we give a brief review of some results from the representation of positive polynomials in section IV. We then formulate the approximation algorithm using these results. In the last two sections we show how the proposed algorithm can be applied to several switched control problems.

## II. DEFINITIONS AND KNOWN FACTS

Given  $f : X \times U \rightarrow X$  consider the controlled dynamical system

$$x(k+1) = f(x(k), u(k)), \quad x(0) = x_0, \quad k \geq 0 \quad (1)$$

We denote the set of control sequences  $u : \mathbb{N} \rightarrow U$  by  $\mathbb{U}$ . For such a sequence  $u$  we denote the resulting trajectory by  $x_u(k)$ ,  $k \geq 0$ . We use the following notation, for each  $x \in X$  the subset  $U(x) \subset U$  denotes those controls such that  $f(x, u) \in X$ . We assume that  $\forall x \in X, U(x) \neq \emptyset$ , thus the system is assumed to be controlled invariant. We also assume that  $f(0, 0) = 0$ . The total cost associated with a given input sequence is defined by

$$V(x_0, u) = \sum_{k=0}^{\infty} l(x_u(k), u(k))$$

where the step cost  $l : X \times U \rightarrow \mathbb{R}_+$  is positive definite, i.e.  $l(0, 0) = 0$  and  $l(x, u) > 0$  if  $(x, u) \neq 0$ . Our main interest in this paper is to compute approximations to the optimal value function, defined by

$$V^*(x_0) = \inf_{u \in \mathbb{U}(x_0)} V(x_0, u)$$

The optimal value function can be characterized as the solution to Bellman's equation

$$V^*(x) = \inf_{u \in U(x)} \{V^*(f(x, u)) + l(x, u)\} \quad (2)$$

If we know  $V^*$ , the optimal feedback controller is given by

$$\mu^*(x) = \operatorname{argmin}_{u \in U(x)} \{V^*(f(x, u)) + l(x, u)\}$$

#### A. Exact value iteration

Value iteration derives from Bellman's famous principle of optimality. Consider the cost of controlling system (1) in a finite number of, say  $N$ , steps. Doing so in an optimal way would result in a cost

$$V_N(x_0) = \inf_{u \in U(x)} \sum_{k=0}^{N-1} l(x_u(k), u(k))$$

This is the same as

$$V_N(x) = \inf_{u \in U(x)} \{V_{N-1}(f(x, u)) + l(x, u)\} \quad (3)$$

Together with an initial function  $V_0$ , this iterative functional equation defines value iteration. Under suitable conditions the limit  $\lim_{N \rightarrow \infty} V_N(x)$  exists and coincides with  $V^*(x)$ . In practice the iteration must, of course, be terminated after a finite number of iterations. Usually one then approximates the optimal controller with  $\mu_N(x)$  and then uses this to control the system indefinitely, resulting in cost

$$V_{\mu_N}(x) = \sum_{k=0}^{\infty} l(x_{\mu_N}(k), \mu_N(x_{\mu_N}(k)))$$

We directly see that

$$V_N(x) \leq V^*(x) \leq V_{\mu_N}(x)$$

Thus, it is in principle possible to check convergence using this simple inequality. The iteration, however, is not easy to perform in practice. In fact, it inherits the difficulties already present in equation (2). It is almost always necessary to make approximations. One particular way of formulating an approximation algorithm is presented next.

#### B. Relaxed value iteration

The following two statements are slight reformulations from [4], [5]. Let  $V_N^*$  be the  $N$ 'th function obtained using exact value iteration (3). Suppose that  $V_N : X \rightarrow \mathbb{R}$  satisfies the following inequalities

$$\begin{aligned} \inf_{u \in U(x)} \{V_{N-1}(f(x, u)) + \beta l(x, u)\} &\leq V_N(x) \\ V_N(x) &\leq \inf_{u \in U(x)} \{V_{N-1}(f(x, u)) + \alpha l(x, u)\} \end{aligned} \quad (4)$$

Where  $\beta \leq 1 \leq \alpha \in \mathbb{R}$ .

*Proposition 1:* Suppose that  $V_0 = V_0^*$ , then

$$\beta V_N^* \leq V_N \leq \alpha V_N^*, \quad \forall N \in \mathbb{N} \quad (5)$$

We call the iteration (4) relaxed value iteration. It turns out that for some problems it is much easier to find a sequence  $\{V_N\}$  that satisfies inequalities (4), compared to the exact iteration. The inequality form also has several other useful

properties. The relative bounds obtained can also be used to quantify computation errors made when the exact solution is sought. Convergence can be checked using

*Proposition 2:* Let  $\tilde{X} \subset X$  with  $0 \in \tilde{X}$  be any invariant subset. If  $V \geq 0$  satisfy

$$\begin{aligned} \inf_{u \in U(x)} \{V(f(x, u)) + \beta l(x, u)\} &\leq V(x) \\ V(x) &\leq \inf_{u \in U(x)} \{V(f(x, u)) + \alpha l(x, u)\} \end{aligned} \quad (6)$$

Where  $\beta \leq 1 \leq \alpha \in \mathbb{R}$ . then

$$\beta V^* \leq V \leq \alpha V^*, \quad \forall x \in \tilde{X} \quad (7)$$

### III. APPROXIMATE POLICY ITERATION

This section contains the main theoretical result in this paper. Let  $(\mu_0, V_0)$  be given. The policy iteration algorithm generates a sequence  $\{(\mu_j, V_j)\}_{j \geq 1}$  satisfying

$$V_j(x) = V_j(f(x, \mu_j(x))) + l(x, \mu_j(x)) \quad (8)$$

$$\mu_{j+1}(x) = \operatorname{argmin}_u \{V_j(f(x, u)) + l(x, u)\} \quad (9)$$

For some problems this algorithm is more attractive since it can be shown to converge faster than value iteration. Note that relaxed value iteration converges to something that is close to the optimal cost but in general not equal to. The iteration we propose below also solves a sequence of approximate problems but converges to the exact optimal cost.

#### A. Main result

Assume that there is a feedback controller  $\mu_0$  and a function  $V_0$  such that

$$V_0(x) \geq V_0(f(x, \mu_0(x))) + l(x, \mu_0(x)), \quad \forall x \in X$$

Define

$$T_j(x) = V_{j-1}(x) - V_{j-1}(f(x, \mu_j(x))) - l(x, \mu_j(x))$$

*Theorem 1 (Approximate policy iteration):* Let  $1 \geq \alpha \geq 0$ . Suppose that the sequence  $\{(\mu_j, V_j)\}_{j \geq 1}$  satisfies

$$V_j(x) \geq V_j(f(x, \mu_j(x))) + l(x, \mu_j(x)) \quad (10)$$

$$V_j(x) \leq V_j(f(x, \mu_j(x))) + l(x, \mu_j(x)) + \alpha T_j(x) \quad (11)$$

Then for every  $j \geq 1$  it holds

$$T_j(x) \geq 0$$

$$V_{j-1} \geq V_j \geq V_{\mu_j}$$

*Proof:* The two inequalities would be inconsistent if  $\alpha T_j < 0$ , since  $\alpha \geq 0$  also  $T_j \geq 0$ . Now let  $x_{\mu_j}(k)$  denote the trajectory as a result of applying  $\mu_j$  and consider inequality (10)

$$\begin{aligned} &V_j(x_{\mu_j}(0)) - V_j(x_{\mu_j}(t)) \\ &= \sum_{k=0}^t (V_j(x_{\mu_j}(k)) - V_j(x_{\mu_j}(k+1))) \\ &\geq \sum_{k=0}^t l(x_{\mu_j}(k), \mu_j(k)) \end{aligned}$$

Thus

$$V_j(x_{\mu_j}(0)) \geq V_j(x_{\mu_j}(t)) + \sum_{k=0}^t l(x_{\mu_j}(k), \mu_j(k))$$

note that  $V_j \geq 0$  and  $l(x, u) > 0$  if  $(x, u) \neq 0$ , hence  $x_{\mu_j}(t) \rightarrow 0$  as  $t \rightarrow \infty$  and  $V_j \geq V_{\mu_j}$ . Put  $w = 1 - \alpha$ , then

$$\begin{aligned} V_j(x) &\leq V_j(f(x, \mu_j(x))) + l(x, \mu_j(x)) \\ &\quad + \alpha(V_{j-1}(x) - V_{j-1}(f(x, \mu_j(x))) - l(x, \mu_j(x))) \\ &= V_j(f(x, \mu_j(x))) + V_{j-1}(x) - V_{j-1}(f(x, \mu_j(x))) \\ &\quad - w(V_{j-1}(x) - V_{j-1}(f(x, \mu_j(x))) - l(x, \mu_j(x))) \\ &\leq V_j(f(x, \mu_j(x))) + V_{j-1}(x) - V_{j-1}(f(x, \mu_j(x))) \end{aligned}$$

the last inequality implies that

$$\begin{aligned} &V_{j-1}(x_{\mu_j}(0)) - V_{j-1}(x_{\mu_j}(t)) \\ &= \sum_{k=0}^t (V_{j-1}(x_{\mu_j}(k)) - V_{j-1}(x_{\mu_j}(k+1))) \\ &\geq \sum_{k=0}^t (V_j(x_{\mu_j}(k)) - V_j(x_{\mu_j}(k+1))) \\ &= V_j(x_{\mu_j}(0)) - V_j(x_{\mu_j}(t)) \end{aligned}$$

by sending  $t \rightarrow \infty$  we conclude  $V_{j-1} \geq V_j$ . ■  
The result shows that  $V_j$  is bounded from below, for by definition  $V_{\mu_j} \geq V^*$ . Moreover  $\{V_j\}_{j \geq 0}$  is monotonically non-increasing. To prove global convergence it is necessary to impose, at least, one more condition on the sequence  $\{V_j, \mu_j\}$ . In the next result we provide such a condition

*Theorem 2:* Select  $\{\mu_j\}_{j \geq 0}$  according to

$$\mu_{j+1}(x) = \arg \min_u \{V_j(f(x, u)) + l(x, u)\} \quad (12)$$

suppose that  $\{V_j\}_{j \geq 1}$  satisfies inequalities (10) and (11). If  $V_j = V_{j-1}$  then

$$V_j = V_{j-1} = V^* \text{ and } \mu_j = \mu^*$$

*Proof:* Consider the proof of  $V_{j-1} \geq V_j$ . If  $V_j = V_{j-1}$  we have

$$\begin{aligned} 0 &= T_j \\ &= V_{j-1}(x) - V_{j-1}(f(x, \mu_j)) - l(x, \mu_j(x)) \\ &= V_{j-1}(x) - \min_u \{V_{j-1}(f(x, u)) + l(x, u)\} \end{aligned}$$

Moreover, if  $\{\mu_j\}_{j \geq 0}$  is selected as in the last theorem we can establish a linear convergence rate

*Theorem 3 (Speed of convergence):* Suppose that there is a parameter  $\gamma > 0$  such that  $V^*(f(x, u)) \leq \gamma l(x, u)$  for all  $(x, u)$  and that  $V_0 \leq \delta V^*$  then for every  $j$

$$V_j \leq (1 + (\delta - 1) \left[ \frac{\gamma + \alpha}{\gamma + 1} \right]^j) V^*$$

*Proof:* Fix  $j \geq 1$  and assume that  $V_{j-1} \leq \delta_{j-1} V^*$  for all  $x$ . First observe that for any numbers  $a$  and  $b$

$$\delta_{j-1} a + b + (\gamma b - a) \frac{\delta_{j-1} - 1}{\gamma + 1} = \frac{\delta_{j-1} \gamma + 1}{\gamma + 1} (a + b)$$

Set  $\alpha = 1 - \hat{\alpha}$  and consider inequality (11)

$$\begin{aligned} V_j(x) &\leq V_j(f(x, \mu_j(x))) + l(x, \mu_j(x)) \\ &\quad + \alpha(V_{j-1}(x) - V_{j-1}(f(x, \mu_j)) - l(x, \mu_j(x))) \\ &\leq \alpha V_{j-1}(x) + \hat{\alpha}(V_{j-1}(f(x, \mu_j)) + l(x, \mu_j(x))) \\ &= \alpha V_{j-1}(x) + \hat{\alpha} \min_u \{V_{j-1}(f(x, u)) + l(x, u)\} \\ &\leq \alpha \delta_{j-1} V^* \\ &\quad + \hat{\alpha} \min_u \{ \delta_{j-1} V^*(f(x, u)) + l(x, u) \\ &\quad + (\gamma l(x, u) - V^*(f(x, u))) \frac{\delta_{j-1} - 1}{\gamma + 1} \} \\ &= \alpha \delta_{j-1} V^* + (1 - \alpha) \frac{\delta_{j-1} \gamma + 1}{\gamma + 1} V^* \end{aligned}$$

Hence

$$\delta_j = \frac{\delta_{j-1}(\gamma + \alpha) + 1 - \alpha}{\gamma + 1}$$

if we apply this recursion  $j$  times, starting at  $\delta_0 = \delta$ , we get

$$\delta_j = 1 + (\delta - 1) \left[ \frac{\gamma + \alpha}{\gamma + 1} \right]^j$$

Observe that the case with  $\alpha = 0$  corresponds to exact policy-iteration. ■

#### IV. PARAMETRIZATION OF THE VALUE FUNCTION

To perform the iteration we must parametrize the value functions in suitable way. Judging the merits of a parametrization several important questions come to mind, e.g. implementation issues and memory requirement. First, however, it must be feasible to computationally verify the inequalities in (4). In this respect multivariate polynomials in combination with recent results in algebraic geometry will be very useful. In particular, positivity on compact sets is easy to formulate and to verify using convex optimization. To state the algorithm in the next section we need to recall some results about the representation of positive polynomials. We provide a very brief review of these ideas, for further information see the references [9], [11].

##### A. Positive polynomials

$\mathbb{R}[x]$  is the vector space of polynomials in variables  $x \in \mathbb{R}^n$ . By  $\mathbb{R}_d[x]$  we denote the subspace of polynomials of degree at most  $d$ . We write  $Z_d(x)$  for the column vector consisting of the elements of the canonical basis for  $\mathbb{R}_d[x]$ . The first simple observation is that if  $p \in \mathbb{R}_{2d}[x]$  is a sum of squares  $p = \sum_{k=1}^m p_k^2$  for some  $p_k \in \mathbb{R}_d[x]$  then  $p \geq 0$  for all  $x \in \mathbb{R}^n$ . We denote the set of all sum of squares of polynomials by  $\Sigma[x]$ . The following proposition characterizes all such polynomials

*Proposition 3:*  $p \in \Sigma_{2d}[x]$  if and only if

$$p = Z_d(x)^T Q Z_d(x) \quad (13)$$

for some positive semidefinite (psd) matrix  $Q$ .

This result is important since it allows us to check in an easy way if a given polynomial is a sum of squares, which was noted in [9]. Given a polynomial  $p$ , checking if  $p$  is

sum of squares can be done using semidefinite programming as follows: Identify coefficients in (13), this gives an affine constraint on  $Q$ , taking the intersection with the convex cone of psd matrices results in a convex constraint. Even more useful perhaps, if the coefficients in  $p$  are not predetermined but depend on a parameter vector via an affine function, i.e. if  $p_j$  is the  $j$ 'th coefficient of  $p$  and  $t \in \mathbb{R}^w$  is  $w$ -dimensional parameter vector we have the relation

$$t \mapsto p_j(t) = c_0 + \sum_{j=1}^w c_j t_j \tag{14}$$

where  $c_0 \dots c_w$  are fixed. In this case we can look for the best  $p(t; x)$ , as measured using a linear function of the parameter vector, such that  $p(t; x) \geq 0$  by solving a semidefinite programming problem.

The other implication is false; if  $p \geq 0$  then  $p$  is not necessarily a sum of squares. Thus the above procedure gives sufficient conditions for positivity on  $\mathbb{R}^n$ . This fact shows that checking global positivity of a polynomial using the outlined method can be conservative.

In this paper we focus on positivity on compact sets, this case is less conservative. Consider a set

$$X = \{x : h_k(x) \geq 0, k = 1..m\} \tag{15}$$

with  $h_k \in \mathbb{R}[x]$ . We associate with  $X$  a set of polynomials

$$G_X = \{p : p = \sigma_0 + \sum_{k=1}^m \sigma_k h_k, \quad \sigma_k \in \Sigma[x]\} \tag{16}$$

Similar to the global case we clearly have

*Lemma 1:* If  $p \in G_X$  then  $p \geq 0$  on  $X$ .

The following remarkable partial converse will be useful

*Theorem 4 (Putinar[11]):* Let  $X$  be as in (15). Suppose that there is a real number  $r > 0$  such that  $r^2 - \sum_{k=1}^n x_k^2 \in G_X$ , then  $p \in \mathbb{R}[x]$  is positive on  $X$  only if  $p \in G_X$ .

There is a gap between lemma 1 and theorem 4. If  $p$  is non-negative on  $X$  then it is not necessary that  $p \in G_X$ . For the applications in this paper this gap is not a problem in the following meaning. Suppose that there exists a parameter vector  $t$  such that  $p(t; x) \geq 0$  on  $X$  but  $p(t; x) \notin G_X$ . Then we know that there is another parameter vector  $\hat{t}$  such that  $p(\hat{t}; x) > 0$  on  $X$  and hence  $p(\hat{t}; x) \in G_X$ .

### B. Application to relaxed inequalities

In the rest of this paper we assume that  $f$  and  $l$  are polynomials and that  $X = \{x : h_1(x) \geq 0, \dots, h_p(x) \geq 0\}$  with  $h_k$ 's polynomials. Let  $V_{N-1}$  be given and consider the upper inequality

$$V_N(x) \leq \inf_{u \in U} \{V_{N-1}(f(x, u)) + \alpha l(x, u)\} \tag{17}$$

this inequality holds if and only if

$$V_N(x) \leq \{V_{N-1}(f(x, u)) + \alpha l(x, u)\}, \quad \forall u \in U \tag{18}$$

Here we may consider the right hand side as polynomial in  $(x, u)$ , and thus we may directly apply the results from the previous section to obtain a finite dimensional constraint on  $V_N$ . However, as we are interested in switched problems in this paper we now consider the case with a finite control set  $U$ , say  $|U| = m$ . Application of theorem 4 gives  $m$  finite dimensional constraints on  $V_N$

$$-V_N(x) + V_{N-1}(f(x, u_k)) + \alpha l(x, u_k) \tag{19}$$

$$= \sigma_{k0} + \sum_{j=1}^p h_j \sigma_{kj} \tag{20}$$

with  $\sigma_{kj}$ 's sum of squares in  $x$ .

The lower inequality is more difficult

$$V_N(x) \geq \inf_{u \in U(x)} \{V_{N-1}(f(x, u)) + l(x, u)\} =: g(x)$$

Typically we need to approximate  $g$  from above. In the case of a continuous control set a solution to this problem was proposed in [16]. In the case of finite  $U$  we may consider a simpler approach. To this end, consider the set of all polynomial partitions of unity

$$W = \{(w_1, \dots, w_m) : \sum_{k=1}^m w_k(x) = 1, \\ 0 \leq w_k(x) \quad \forall x \in X, w_k \in \mathbb{R}[x]\}$$

We obviously have

*Proposition 4:* Let  $(w_1, \dots, w_m) \in W$  then  $\forall x \in X$

$$g(x) \leq \sum_{k=1}^m w_k(x) [V_{N-1}(f(x, u_k)) + l(x, u_k)]$$

We can now replace the lower bound with

$$\sum_{k=1}^m w_k(x) [V_{N-1}(f(x, u_k)) + l(x, u_k)] \leq V_N(x), \quad \forall x \in X$$

And just as for the upper bound we can write this as

$$V_N(x) - \sum_{k=1}^m w_k(x) [V_{N-1}(f(x, u_k)) + l(x, u_k)] \\ = \sigma_0 + \sum_{j=1}^p h_j \sigma_j$$

with  $\sigma_j$ 's sum of squares in  $x$ . This constraint on  $V_N$  together with equations (19) defines the constraints that the sequence  $\{V_N\}$  in the relaxed value iteration must satisfy.

## V. EXAMPLES

The following two examples are both application of relaxed value iteration.

### A. Example 1

The following example is taken from Lincoln [5], where the synthesis was done using relaxed dynamic programming with a very different parametrization of the value function. We shall see that the resulting control law is much simpler using the method proposed in this paper. The problem involves a DC-DC converter, these circuits are

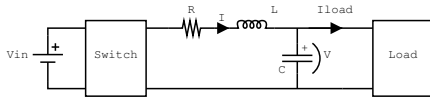


Fig. 1. Circuit in example 1

typical examples of hybrid systems in applications. Consider the continuous-time model

$$\begin{aligned} \dot{x}_1 &= \frac{1}{C}(x_2 - I_{load}) \\ \dot{x}_2 &= \frac{1}{L}(-x_1 - Rx_2 + s(t)V_{in}) \end{aligned}$$

where  $x_2$  denotes current,  $x_1$  denotes voltage and  $s(t) \in \{-1, 1\}$  is the sign of the switch. The primary control objective is to find a feedback switching sequence so that the load voltage is constant despite changes in load current and input load variations. To make it robust, integral action is added to the model

$$\dot{x}_3 = V_{ref} - x_1$$

Switching can only occur at a fixed sampling frequency, so the control problem is to select between two autonomous linear systems. After sampling, the system can be written as

$$x_e(k+1) = \Phi_i x_e(k)$$

with  $x_e = [x^T \ 1]^T$

A reasonable step cost is given by

$$l(x) = q_P(x_1 - V_{ref})^2 + q_I x_3^2 + q_D(x_2 - I_{load})^2$$

with positive weighting constants  $q_P, q_I$  and  $q_D$ . Giving a total cost

$$V(x) = \sum_{k=0}^{\infty} l(x_k)$$

We solve the problem for states in  $\{x : 15 - |x|^2 \geq 0\}$ . The constraints take the form

$$\begin{aligned} -V_N(x) + V_{N-1}(\Phi_1 x_e) + \alpha l(x) &= \sigma_{10} + \sigma_{11}(15 - |x|^2) \\ -V_N(x) + V_{N-1}(\Phi_2 x_e) + \alpha l(x) &= \sigma_{20} + \sigma_{21}(15 - |x|^2) \end{aligned}$$

And the lower inequality becomes

$$\begin{aligned} V_N(x) - \sigma_{32}V_{N-1}(\Phi_1 x_e) - (1 - \sigma_{32})V_{N-1}(\Phi_2 x_e) - l(x) \\ = \sigma_{30} + \sigma_{31}(15 - |x|^2) \end{aligned}$$

with

$$1 - \sigma_{32} = \sigma_{40} + \sigma_{41}(15 - |x|^2)$$

all  $\sigma$ 's being sum of squares in  $x$ . After 50 iterations with  $\alpha = 4.1$  and  $\deg(V_k) = 4$  we have  $V_N \approx V_{N-1}$ . The controller which is given by

$$s(x) = \operatorname{argmin}_{1,2} \{V_{50}(\Phi_1 x_e), V_{50}(\Phi_2 x_e)\}$$

is almost a switch-plane, see figure 2. The performance of the closed loop is very similar to that in Lincoln [5], but the controller appears much simpler.

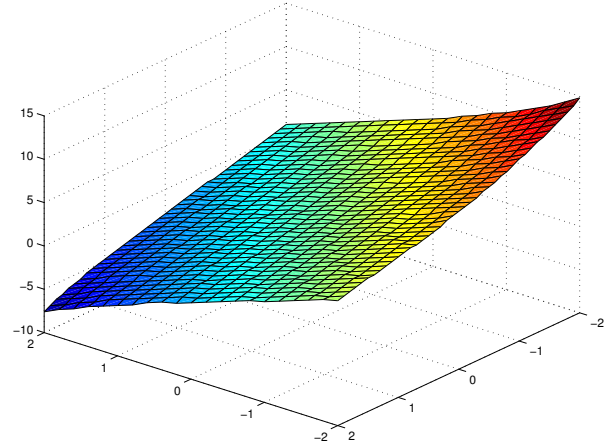


Fig. 2. Each side of the plane corresponds to one switch position

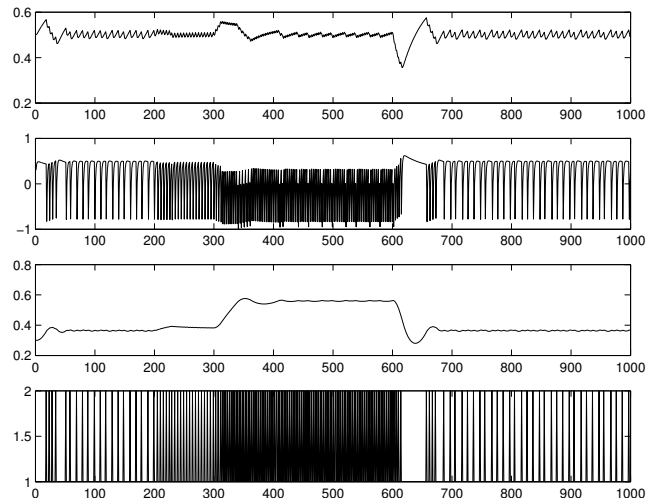


Fig. 3. Top: output voltage. Next to top: current. Next to bottom: integral state. Bottom: Switch position. Reference voltage was  $V_{ref} = .5$ . At  $k = 200$  the load current changes from its nominal value 0.3A to 0.1A, at  $k = 300$  it changes to -0.2A and at  $k = 600$  it changes back to its nominal value 0.3A

### B. Example 2

The following example is from [8]. We consider the following switched discrete-time system

$$x(k+1) = A_q x(k), \quad q \in \{1, 2\} \quad (21)$$

where

$$A_1 = \begin{bmatrix} 1.7 & 4 \\ -0.8 & -1.5 \end{bmatrix}, \quad A_2 = \begin{bmatrix} 0.95 & -1.5 \\ 0.75 & -0.55 \end{bmatrix}$$

We now consider the problem of computing a switching feedback controller for this system. We define the cost as

$$V(x) = \sum_{k=0}^{\infty} x(k)^T x(k)$$

Applying the proposed algorithm the equations are similar to those in the previous example. In this example  $X = \{x :$

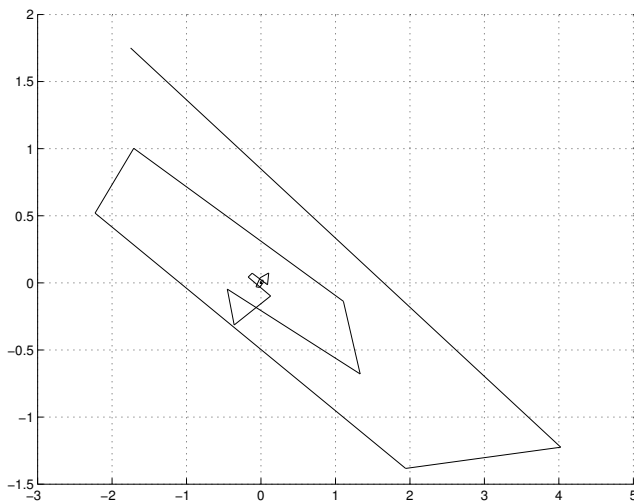


Fig. 4. Closed loop starting from  $x = (-1.75, 1.75)$

$10 - |x|^2 \geq 0$ }. After 6 iterations  $V_N$  satisfy proposition (2) with  $\alpha = 1.7$  and  $\deg(V_k) = 4$ . The controller is given by

$$q(x) = \operatorname{argmin}_{1,2} \{V_6(A_1x), V_6(A_2x)\}$$

A closed loop trajectory are shown in figure 4.

*Remark 1:* When doing the required computations on test problems it might be useful to introduce a forgetting factor  $0 < \lambda < 1$  in the cost function,

$$\sum_{k=0}^{\infty} \lambda^k l(x(k), u(k))$$

This can be done to ensure a bounded  $V$ . In fact, the introduction of  $\lambda$  simplifies the computation of  $V$  a lot because the operator  $V \mapsto \min_u \{\lambda V(f(x, u)) + l(x, u)\}$  will have a contraction property. This, of course, comes at price: it is not necessary that  $V$  is a Lyapunov function.

## VI. CONCLUSIONS

### A. Conclusions

We proposed an algorithm for feedback synthesis of switching systems, the method gives bounds on optimality. For systems modeled with polynomials the required computations can be done in a tractable way via convex optimization. We have shown, by example, that it can be advantageous to use polynomials as parametrization of the value function for switched control problems. Future work will include case studies of applications to non-linear systems. Application of the policy iteration algorithm on switched control problems will be investigated in the future.

### ACKNOWLEDGMENT

The author would like to thank Anders Rantzer for useful comments on this work. This research was partially sponsored by the HYCON Network of Excellence.

## REFERENCES

- [1] R. Bellman, Dynamic Programming, *Princeton University Press*, 1957
- [2] M.S. Branicky, V.S. Borkar and S.K. Mitter, A unified framework for hybrid control: model and optimal control theory, *IEEE Trans. on AC*, 43(1):31-45, January 1998
- [3] B. Lincoln, A. Rantzer, Relaxing Dynamic Programming, *IEEE Transactions on Automatic Control*, 51(8):1249-1260, Aug. 2006
- [4] B. Lincoln, A. Rantzer, Suboptimal dynamic programming with error bounds, *Proc. 41st IEEE Conference on Decision and Control*, December 2002
- [5] B. Lincoln, Dynamic Programming and Time-Varying Delay Systems, PhD thesis ISRN LUTFD2/TFRT-1067-SE, Department of Automatic Control, Lund Institute of Technology, Sweden, May 2003
- [6] S. Hedlund and A. Rantzer, Optimal control of hybrid systems, *Proc. 38th IEEE CDC*, 3973-3977, 1999
- [7] S. Hedlund and A. Rantzer Convex dynamic programming for hybrid systems, *IEEE Trans. on AC*, 47(9):1536-1540, September 2002
- [8] X. D. Koutsoukos and P. J. Antsaklis, Design of Stabilizing Switching Control Laws for Discrete and Continuous-Time Linear Systems Using Piecewise-Linear Lyapunov Functions, *International Journal of Control*, Vol. 75, No. 12, pp. 932-945, 2002.
- [9] P.A. Parrilo, Semidefinite programming relaxations for semialgebraic problems. *Mathematical Programming Ser. B*, Vol. 96, No.2, pp. 293-320, 2003
- [10] V. Powers and T. Wormann, An algorithm for sums of squares of real polynomials, *J. Pure and Applied Algebra* 127 (1998) 99-104
- [11] M. Putinar, Positive polynomials on compact semi-algebraic sets, *Indiana Univ. Math. J.* 42, No. 3, pp. 969-984, 1993
- [12] S. Prajna, A. Papachristodoulou and P. Parrilo, Introducing SOS-TOOLS: A general purpose sum of squares programming solver, *Proc. IEEE Conf. on Decision and Control* 2002
- [13] H.J. Sussmann, A maximum principle for hybrid optimal control problems, *Proc. 38th IEEE CDC*, 425-430, 1999
- [14] A. Rantzer, Relaxed Dynamic Programming in Switching Systems, *IEEE Proceedings - Control Theory and Applications*, 153(5):567-574, 2006
- [15] A. Wernrud and A. Rantzer, On approximate policy iteration in continuous-time, *Proc. of 44th Conference on Decision and Control and European Control Conference*, Seville, December 2005
- [16] A. Wernrud, Computation of approximate value functions for constrained control problems, *Proc. of the 17th International Symposium on Mathematical Theory of Networks and Systems*, Kyoto, Japan, July 2006
- [17] Xuping Xu and Panos J. Antsaklis, Results and Perspectives on Computational Methods for Optimal Control of Switched Systems *Sixth International Workshop on Hybrid Systems: Computation and Control (HSCC 2003)*, Prague, The Czech Republic, April 3-5, 2003