

#### Data-driven stability analysis and enforcement for Loewner Data-Driven Control

Kergus, Pauline

2020

Document Version: Publisher's PDF, also known as Version of record

Link to publication

Citation for published version (APA): Kergus, P. (2020). Data-driven stability analysis and enforcement for Loewner Data-Driven Control. Poster session presented at IPAM Workshop on "Intersections between Learning, Control and Optimization", Los Angeles, California, United States.

Total number of authors:

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

- 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** 

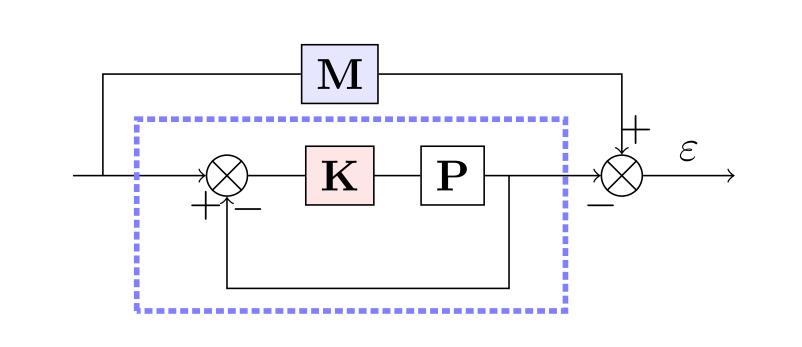
**PO Box 117** 221 00 Lund +46 46-222 00 00

# Data-driven stability analysis and enforcement for Loewner Data-Driven Control

PAULINE KERGUS LUND UNIVERSITY DEPARTMENT OF AUTOMATIC CONTROL



#### LOEWNER DATA-DRIVEN CONTROL: GENERAL FORMULATION



• Frequency-domain data from the

plant **P**:  $\{\omega_i, \Phi_i\}, i = 1 \dots N$ .

Reference model M.

Input data

#### Proposed methodology

1. Computation of the ideal controller **K**\* frequency-response:

$$\mathbf{K}^{\star}(\imath\omega_{i}) = \Phi_{i}^{-1}\mathbf{M}(\imath\omega_{i})(I - \mathbf{M}(\imath\omega_{i}))^{-1}.$$

2. Interpolation and reduction of the ideal controller **K**\* through the Loewner framework.

# A simple example

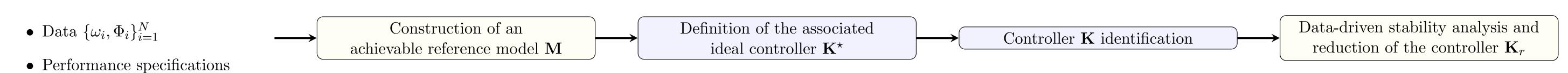
$$\mathbf{P}(s) = \frac{0.03616(s - 140.5)(s - 40)^3}{(s^2 + 1.071s + 157.9)(s^2 + 3.172s + 1936)} \quad \mathbf{M}(s) = \frac{1}{0.01s^2 + 0.25s + 1}$$

$$\mathbf{K}^{\star}(s) = k \frac{(s^2 + 1.071s + 157.9)(s^2 + 3.172s + 1936)}{s(s+10)(s-140.5)(s-40)^3}$$

 $\rightarrow$  The reference model should be achievable by the plant.

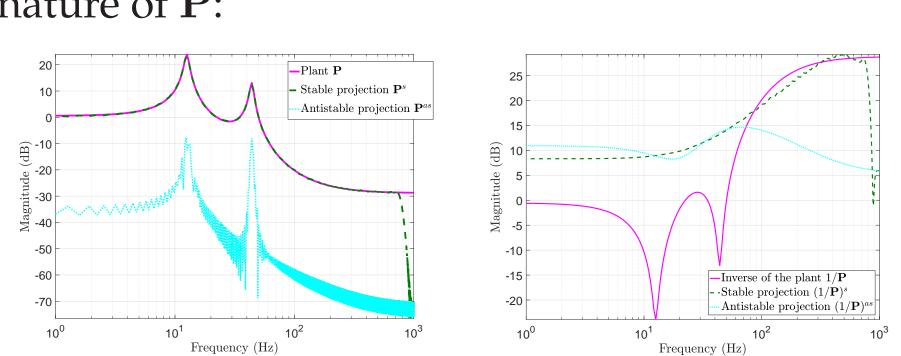
$$\begin{cases} \mathbf{y}_{z_i}^T \mathbf{P}(z_i) = 0 \\ \mathbf{y}_{p_i} \mathbf{P}(p_j) = \infty \end{cases} \Rightarrow \begin{cases} \mathbf{y}_{z_i}^T \mathbf{M}(z_i) = 0 \\ \mathbf{M}(p_j) \mathbf{y}_{p_i} = \mathbf{y}_{p_i} \end{cases}.$$

 $\rightarrow$  A data-driven closed-loop stability analysis is needed.

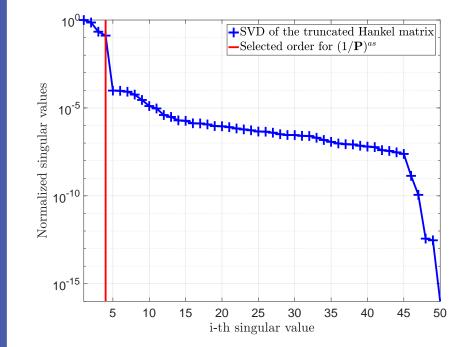


# CHOICE OF THE REFERENCE MODEL

1) Projection of the available data to determine the nature of **P**:

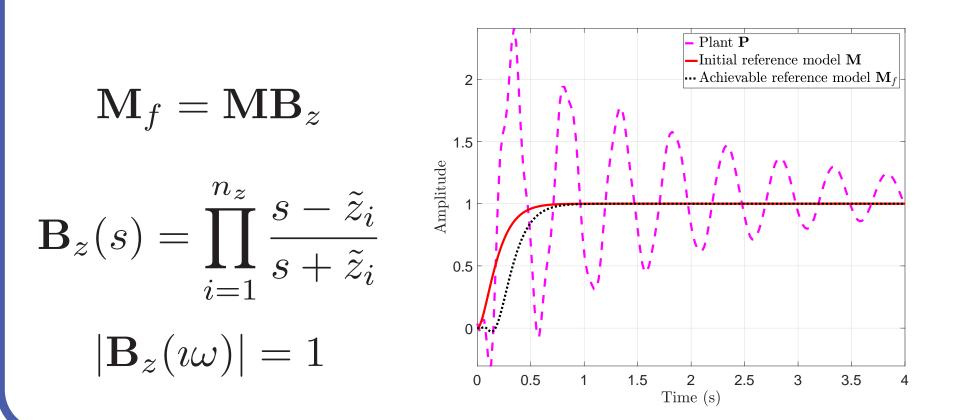


- $\rightarrow$  The system is stable but Non-Minimum Phase (NMP).
- 2) Principal Hankel Components technique to determine the number of NMP zeros and obtain an estimate of the instabilities.



True $z_i$	Estimated $\tilde{z}_i$
140.5	140.58
40	41.3+2 <i>i</i>
40	41.3+2 <i>i</i>
40	37.4

3) Construction of an achievable reference model  $\mathbf{M}_f$ .



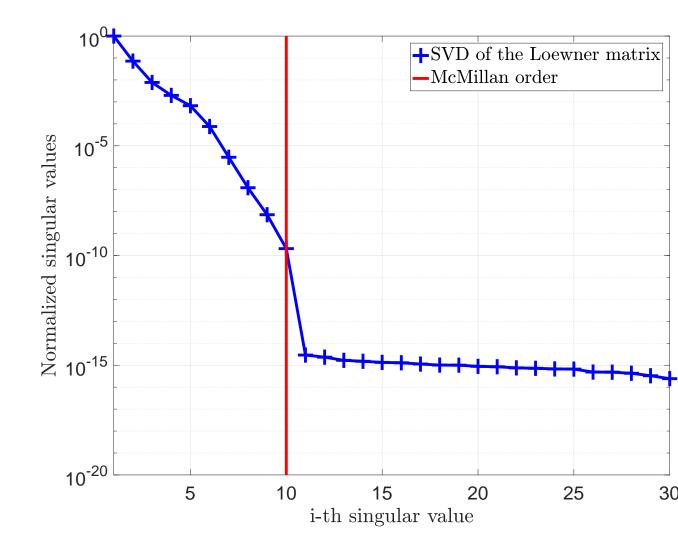
### CONTROLLER IDENTIFICATION

The objective is to obtain a rational model  $\mathbf{K} = (E, A, B, C, D)$  such that:

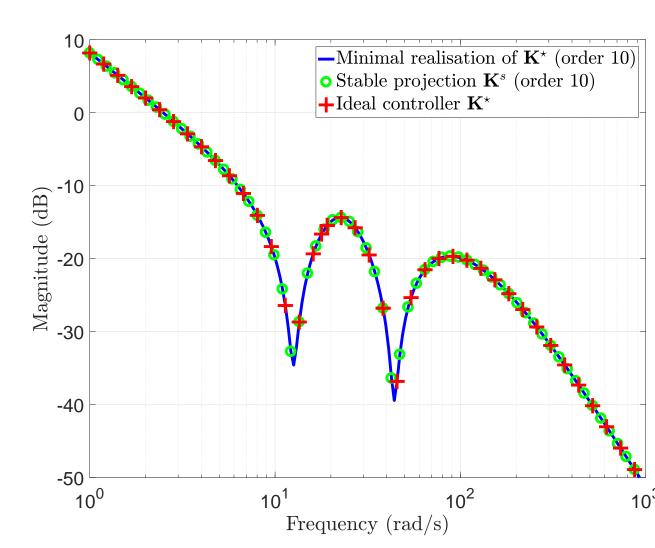
$$\forall i = 1 \dots N, \mathbf{K}(\imath \omega_i) = \mathbf{K}^*(\imath \omega_i).$$

 $\rightarrow$  Use of the Loewner pencil  $[\mathbb{L}, \mathbb{L}_{\sigma}]$ 

1. Embedded order reduction

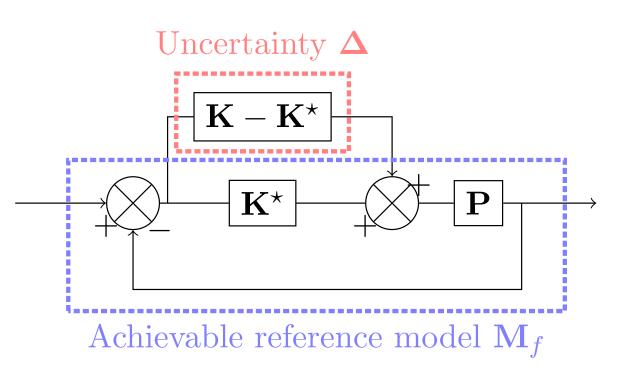


2. Stability of the identified model **K** 



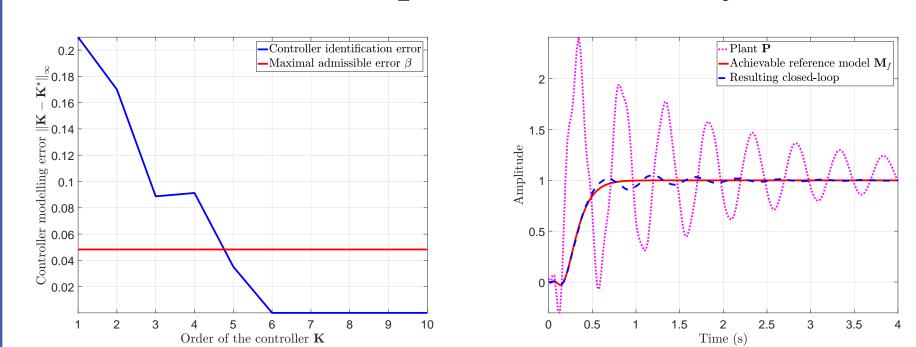
Proposed choice of  $\mathbf{M} \to \mathsf{no}$  more compensation of instabilities in the open-loop!

#### CONTROLLER REDUCTION

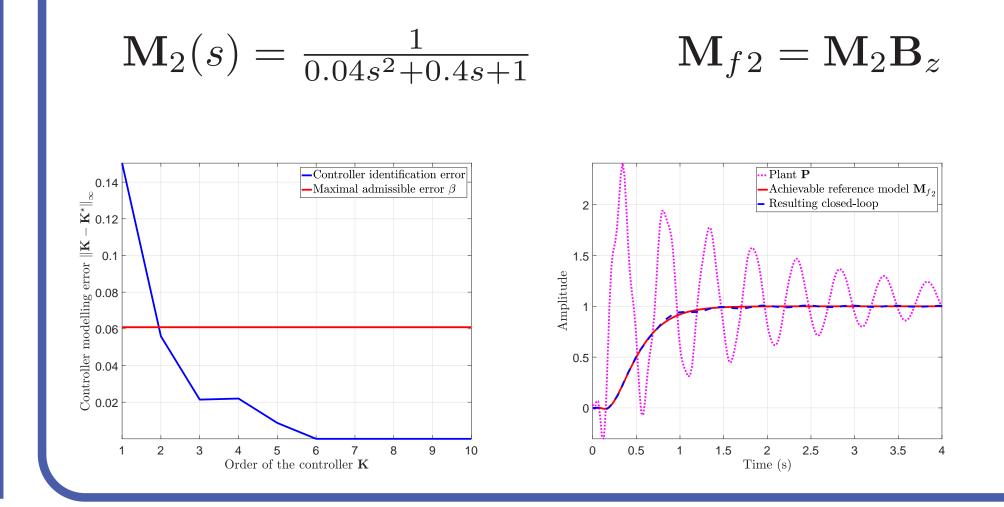


The resulting closed-loop is well-posed and internally stable for all stable  $\Delta$  such that  $\|\Delta\|_{\infty} \leq \beta$  if and only if  $\|(1 - \mathbf{M}_f)\mathbf{P}\|_{\infty} < \frac{1}{\beta}$ .

ightarrow Limiting the controller modelling error allows to ensure closed-loop internal stability!



→ Conservatism of the small-gain theorem and importance of the choice of the initial specifications



# STRUCTURED LDDC DESIGN

General structuration of the controller:

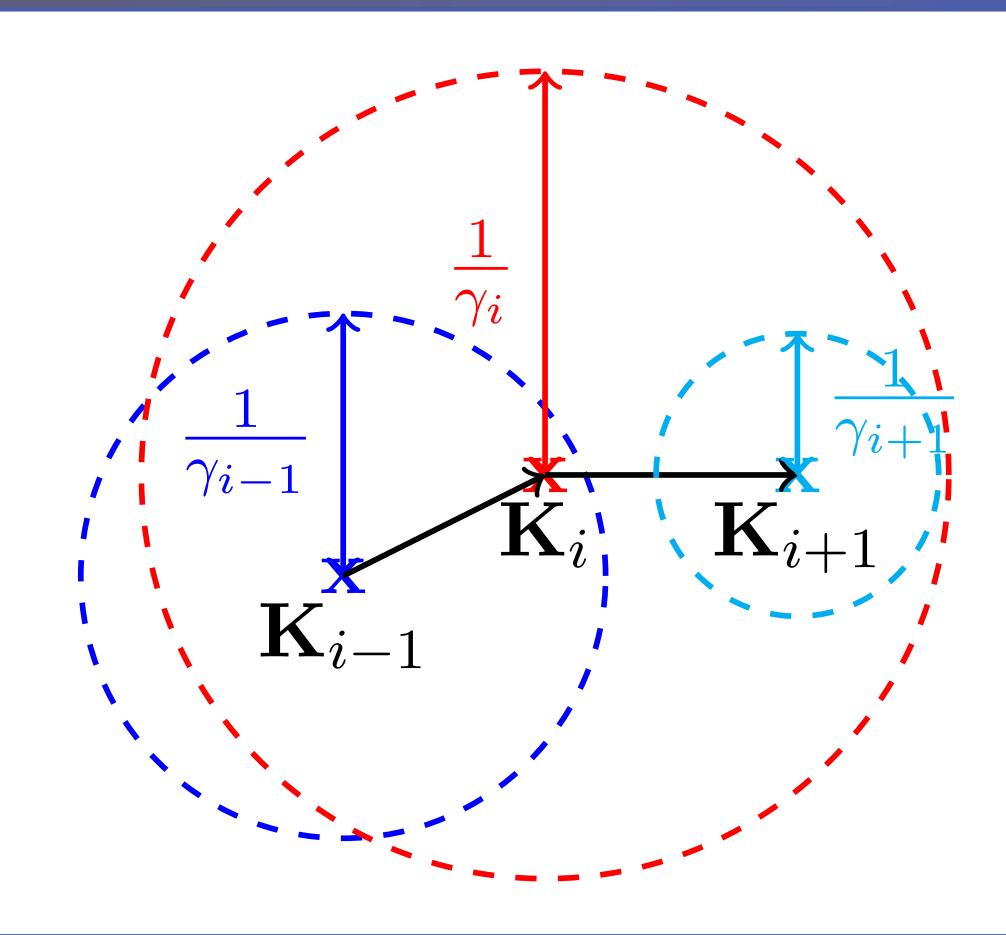
$$\mathbf{K}(s,\theta) = \frac{1}{D(s,\theta)} N(s,\theta)$$

At iteration k, problem  $\mathcal{P}_k$  is solved:

$$\min_{\theta_k} \|\mathbf{M}(\imath \omega_i) - \mathbf{H}(\theta_k, \imath \omega_i)\|_F^2$$
s.t. 
$$\|\mathbf{K}(\theta_k) - \mathbf{K}(\theta_{k-1})\|_{\infty} < \frac{1}{\beta_{k-1}}$$

$$P\theta < 0$$

where 
$$\mathbf{H}(\theta_k, \imath \omega_i) = (I + \Phi_i \mathbf{K}(\theta_k, \imath \omega_i))^{-1} \Phi_i \mathbf{K}(\theta_k, \imath \omega_i)$$



# REFERENCES

- 1. Kergus, P., Olivi, M., Poussot-Vassal, C., Demourant, F. (2019). From reference model selection to controller validation: Application to Loewner Data-Driven Control. IEEE L-CSS.
- 2. Cooman, A., Seyfert, F., Olivi, M., Chevillard, S., Baratchart, L. (2017). *Model-free closed-loop stability analysis: A linear functional approach*. IEEE TMTT.
- 3. Cooman, A., Seyfert, F., Amari, S. (2018). *Estimating unstable poles in simulations of microwave circuits*. IEEE IMS.
- 4. Van Heusden, K., Karimi, A., Bonvin, D. (2009). *Data-driven controller validation*. IFAC Symposium on System Identification.