

Estimating the \mathcal{H}_∞ norm with the Local Rational Method takes less data

Egon Geerardyn

Department ELEC
Vrije Universiteit Brussel
egon.geerardyn@vub.ac.be

Tom Oomen

Control Systems Technology Group
Mechanical Engineering Dept.
Technische Universiteit Eindhoven
t.a.e.oomen@tue.nl

Johan Schoukens

Department ELEC
Vrije Universiteit Brussel
johan.schoukens@vub.ac.be

1 Introduction

The model error Δ is of vital importance to guarantee robustness of feedback controlled systems. In robust control, a model set \mathcal{P} is used to design a controller: its ‘location’ is set by a nominal model \hat{P} , while its ‘size’ can e.g. be determined by the model uncertainty $\|\Delta\|_\infty$. On the one hand, \mathcal{P} has to include the actual plant behavior P_0 for performance and stability guarantees, but on the other hand, an overly large set results in a conservative controller.

Different model-error-modeling methods exist, but each has its own pitfalls. A full parametric approach entails a model selection step that is difficult for complex plants. Frequency-response-based methods don’t need such a step but can underestimate Δ significantly [1]. This is mainly due to the presence of sharp peaks in $\Delta(\omega)$, which can easily be missed when the frequency resolution is limited (see e.g. Figure 1). Such an underestimated $\|\Delta\|_\infty$ results in overly optimistic controller designs.

2 The Local Rational Method (LRM)

The Local Rational Method (LRM) [2] estimates a Frequency Response Function (FRF) by exploiting the smoothness of the FRF. The smooth FRF $P(\omega_k)$ and the leakage/transient contribution $T(\omega_k)$ are captured as low-order rational functions around every measured frequency ω_k :

$$P(\omega_k + \delta) = \frac{\sum_{i=0}^{N_B} b_i(k) \delta^i}{1 + \sum_{i=1}^{N_A} a_i(k) \delta^i}, \quad (1a)$$

$$T(\omega_k + \delta) = \frac{\sum_{i=0}^{N_T} t_i(k) \delta^i}{1 + \sum_{i=1}^{N_A} a_i(k) \delta^i}. \quad (1b)$$

The coefficients $b_i(k)$, $a_i(k)$ and $t_i(k)$ are fitted to the known system input $U(\omega_k)$ and measured output $Y(\omega_k)$ spectra by considering $Y(\omega) = P(\omega)U(\omega) + T(\omega)$ in a small bandwidth around each frequency ω_k . The more widespread Local Polynomial Method (LPM) [3] can be regarded as a specific case of the LRM with $a_i = 0$ imposed.

3 Application

While the LRM can estimate the FRF of a plant $P(\omega_k)$ and an error system $\Delta(\omega_k)$, with reduced leakage, its local models (1) form an untapped resource. Here, we focus on the

error system Δ and its \mathcal{H}_∞ norm, measured from an industrial Active Vibration Isolation System (AVIS). By interpolating neighboring local models (1), $\Delta(\omega)$ can be estimated in-between the observed frequency bins ω_k . For estimating $\|\Delta(\omega)\|_\infty$ in specific, this scheme amounts to retaining the largest amplitude of the relevant local models.

This LRM-interpolation [4] approach yields similar results on a sparse frequency grid as the LPM estimated on denser frequency grids. $\Delta(\omega)$ is captured very well by the interpolation as shown in Figure 1. Moreover, the estimate of $\|\Delta\|_\infty$ is improved significantly. This allows us to design robust controllers that are more reliable, without increasing the measurement time.

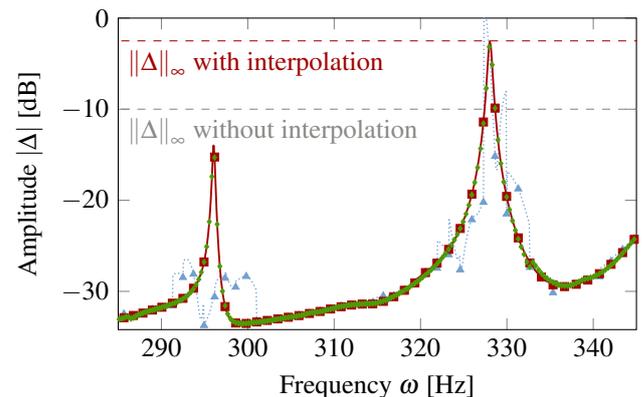


Figure 1: Contrary to the LPM (\ast), the LRM (\blacksquare) is able to capture sharp resonances well in the measured Δ of an AVIS. Interpolating the LPM (.....), obviously, cannot mend this. The interpolated LRM (—) agrees with a much denser frequency grid (\circ). Consequently, the estimated $\|\Delta\|_\infty$ (---) is improved by 7.5 dB.

References

- [1] T. Oomen, R. van der Maas, C. R. Rojas, and H. Hjalmarsson, “Iteratively learning the \mathcal{H}_∞ -norm of a multivariable system applied to model-error-modelling of a vibration isolation system,” in *American Control Conference*, 2013.
- [2] T. McKelvey and G. Guérin, “Non-parametric frequency response estimation using a local rational model,” in *Proceedings of the 16th IFAC Symposium on System Identification, July 11-13, Brussels*, Jul. 2012.
- [3] R. Pintelon, J. Schoukens, G. Vandersteen, and K. Barbé, “Estimation of nonparametric noise and FRF models for multivariable systems – part I: Theory,” *Mechanical Systems and Signal Processing*, vol. 24, no. 3, pp. 573 – 595, 2010.
- [4] E. Geerardyn, T. Oomen, and J. Schoukens, “Enhancing \mathcal{H}_∞ norm estimation using local LPM/LRM modeling: Applied to an AVIS,” in *19th IFAC World Congress*, Aug. 2014, accepted.