

LQ-STOCHASTIC CONTROL

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Summary

This chapter addresses the problem in which a linear plant affected by stochastic disturbances and noise is to be controlled so as to minimize a quadratic cost. This is the subject of LQ stochastic control. The class of problems considered comprises different subclasses according to the type of plant used (state–space, input–output), the information available to the controller (direct measure of the plant state, available or not), control objectives (regulation, servo), or time domain (discrete, continuous). The LQG problem and the separation principle are presented. The chapter also considers the relationship of LQ stochastic control and H_∞ mixed sensitivity compensation,

LQG/LTR, and the maximum entropy formulation of optimal stochastic control, which provides an interpretation of the separation principle.

1. Introduction

LQ-stochastic control refers to a problem in which a linear plant affected by stochastic disturbances and noise is to be controlled so as to minimize a quadratic cost.

Example 1.1

As an engineering example, consider the problem of regulating the superheated steam temperature in a thermoelectric power plant. Among other factors, plant economic performance is directly proportional to the average superheated steam temperature. However, due to safety and life extending considerations, there is a maximum bound, T_{\max} , which cannot be exceeded “too often.” In a probabilistic framework, this means that the risk, measured by the area under the probability density function (pdf) of the steam temperature T to the right of T_{\max} , must be below a prescribed value R_{\max} .

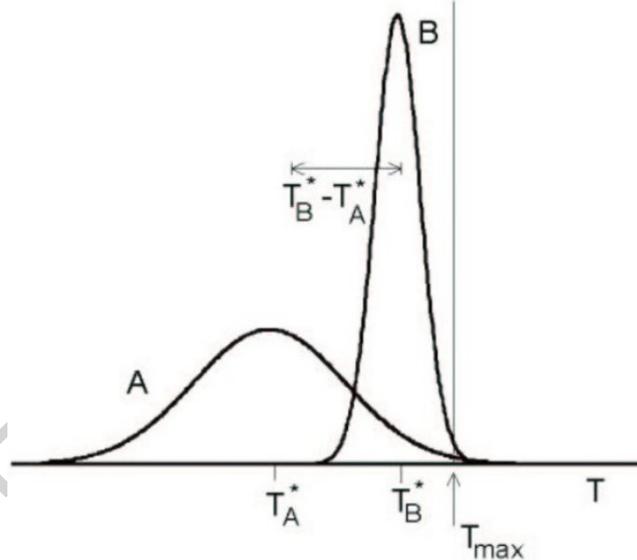


Figure 1. Motivating example to LQ-stochastic control

Figure 1 shows, for motivating purposes, two situations labeled A and B, corresponding to two different controllers operating in stationary situations. Steam temperature pdfs are shown in both cases. In situation A, the set-point T_A^* is adjusted to a value low enough to meet the risk specification, while yielding the highest possible economic performance. In situation B, the controller is tuned so as to reduce steam temperature fluctuations around the set-point.

The variance of these fluctuations is therefore smaller, and the set-point T_B^* may consequently be made higher while still meeting the risk specification. This results in an increase in plant economic performance proportional to $T_B^* - T_A^*$.

The above considerations suggest that the controller should be designed such as to minimize the steady-state value of the power of the fluctuations around the set-point, *i. e.*

$E\left[\left(T(t)-T^*\right)^2\right]$ where $E[\cdot]$ denotes the statistical average, T^* is the desired

temperature set-point and t stands for time. However, since this may require an excessive actuator action (in this case valve movement), a penalty on the control signal $u(t)$ is to be imposed. This results in the controller being designed to minimize the

steady-state value of a cost functional given by $J = E\left[\left(T(t)-T^*\right)^2 + \rho\left(u(t)-u^*\right)^2\right]$,

where u^* and ρ are constants. The parameter ρ establishes a penalty on the control action, being used as a “design knob” for which an appropriate trade-off should be found: when ρ is small, more importance is given to reducing temperature fluctuations; when ρ increases, the power of control fluctuations around u^* decreases while temperature regulation degrades.

LQ-stochastic (LQS) control extends the above example by considering cost functions which involve the plant state and non-stationary situations as well as the tracking of time-varying references.

The origin of the LQS control problem and the methods associated with its solution can be traced back to the decade of 1950, in relation to economic problems. Major impetus came however from aerospace problems in the following decade, together with the associated development of state-space theory.

Shortly afterwards, mainly process industry problems propelled an approach relying on plant input-output models and polynomial (or polynomial matrix) techniques. Today, a fairly complete overall theory of LQS control is available, including the relation among the various approaches, as well as with other control theories, such as H_∞ mixed sensitivity compensation or the entropy based formulation.

As can be anticipated, LQS control has a close relation with optimal linear quadratic control and the Kalman-Bucy filter, when formulated in a state-space setting, and with controller design using polynomial matrix descriptions when using input-output models. Actually, a remarkable fact holds for LQS control, *viz.* that the optimal controller is designed using a separation principle. According to this principle, the problem is split in the separate design of an LQ controller and a Kalman-Bucy filter yielding a plant state estimate, one not affecting the other.

In continuous time, understanding the design of LQ-stochastic controllers requires the machinery of stochastic differential equations, and is thus mathematically more involved than if a discrete time setting is assumed. Therefore, for the sake of understanding by the non-specialist, this article starts by considering the problems in discrete time, only later presenting their counterpart results in continuous time. Furthermore, in the same vein, basic regulation problems are first considered before their extension to the stochastic servo problem.

2. LQ Regulation for Discrete Time Plants

This section considers the basic theory of the LQ regulation problem for stochastic linear dynamics in discrete time. The plant is initially modeled by a state–space model. Another class of models will later be considered. The solution is first provided for the case in which a perfect state measurement (i.e. yielding a measure of all state components unaffected by noise, a situation referred in the literature as *complete state information* or *complete state observations*) is available. This is then extended to the situation, often found in applications, in which the state is not directly available for measurement but has to be estimated from input–output observations.

2.1. Complete State Information

Let the plant to be regulated be modeled by the state representation

$$x(k+1) = \Phi(k)x(k) + \Gamma(k)u(k) + v(k) \quad (1)$$

in which k is an integer index denoting discrete time, $x(k) \in \mathfrak{R}^n$ is the plant state, $u(k) \in \mathfrak{R}^m$ is the manipulated variable and $v(k) \in \mathfrak{R}^n$ is a stochastic disturbance, inaccessible for direct measurement. For each k , $\Phi(k)$ and $\Gamma(k)$ are $n \times n$ and $n \times m$ real matrices.

The sequence $\{v\}$ is assumed to be a white, zero mean sequence, verifying

$$\left. \begin{aligned} E[v(k)'v(k-i)] &= 0_{n \times n} \quad i \neq 0 \\ E[v(k)v'(k)] &= P_v(k) < \infty \end{aligned} \right\} \quad (2)$$

and

$$E[v(k_0)x'(k_0)] = 0_{n \times n} \quad (3)$$

where prime denotes transpose and 0_n and $0_{n \times n}$ are matrices of zero entries with the indicated dimensions. Although no assumption is made on the Gaussianity of $\{v\}$, this case is not ruled out.

For formulating a regulation problem in relation to plant (1), the following quadratic performance index is considered:

$$J_{dr} = E \left[\sum_{k=k_0}^{T-1} L_d(k, x(k), u(k)) \right] + \|x(T)\|_{Q(T)}^2 \quad (4)$$

in which:

$$L_d(k, x(k), u(k)) := \|x(k)\|_{Q(k)}^2 + \|u(k)\|_{R(k)}^2 \quad (5)$$

for $k < T$, $T > k_0$ being the terminal time. Hereafter $\|z\|_M^2$ is defined for a vector z and a matrix M as:

$$\|z\|_M^2 := z' M z \quad (6)$$

For all $k \in \{k_0, \dots, T\}$ the weight matrices $Q(k)$, $R(k)$ are assumed to satisfy:

$$Q(k) = Q'(k) \geq 0 \quad (7)$$

$$R(k) = R'(k) > 0 \quad (8)$$

The scalar quantity $L_d(k, x(k), u(k))$ is referred to as the instantaneous loss at time k . With the assumptions (7, 8) it is non-negative. There is no loss of generality in assuming the weights $Q(k)$ and $R(k)$ symmetric and no cross-product terms between $x(k)$ and $u(k)$ in the loss.

The admissible regulation strategies are defined by:

$$u(k) \in I^k \quad (9)$$

meaning that $u(k)$ can be computed as a function of I^k , the information available at time t , which consists of the past realizations of u and present and past realizations of x (assumed available for direct observation). Therefore, admissible regulation strategies as defined by (9) are non-anticipative or causal, since the control decision to be taken at a generic time k depends only on the variable samples available.

In relation to this plant, performance index, and admissible regulation strategies, the following problem is considered:

LQ-stochastic (LQS) regulation problem with complete state information (discrete time)

Consider the plant described by the stochastic linear model (1) and the quadratic performance index J_{dr} given by (4). Assuming complete state information available, find, among all the admissible regulation strategies defined by (9), an input sequence to the plant, $\{u(k), k_0 \leq k < T\}$, minimizing J_{dr} .

The solution to this problem is given by the following theorem

Theorem 1.1: LQS regulator with complete state information (discrete time)

The solution to the LQS regulation problem with perfect state observations is given by the linear state feedback law:

$$u(k) = F_d(k)x(k) \quad k_0 \leq k < T \quad (10)$$

where the feedback gain matrix $F_d(k)$ is computed by:

$$F_d(k) = -[R(k) + \Gamma'(k)P(k+1)\Gamma(k)]^{-1} \cdot \Gamma'(k)P(k+1)\Phi(k) \quad (11)$$

and the matrix $P(k)$ is the symmetric nonnegative definite matrix resulting from the solution of the following backward Riccati difference equation (RDDE):

$$P(k) = \Phi'(k)P(k+1)\Phi(k) - \Phi'(k)P(k+1)\Gamma(k)[R(k) + \Gamma'(k)P(k+1)\Gamma(k)]^{-1} \Gamma'(k)P(k+1)\Phi(k) + Q(k) \quad (12)$$

Furthermore, the minimum cost achievable in $\{k, \dots, T-1\}$ is given by:

$$\|E[x(k)]\|_{P(k)}^2 + \text{tr}(P(k)\text{cov}(x(k))) + \sum_{i=k}^{T-1} \text{tr}[P(i+1)P_v(i)] \quad (13)$$

This result is obtained by a stochastic version of dynamic programming. For $k \in \{k_0, \dots, T-1\}$ consider the Bellman function:

$$V(k, x(k)) := \min_{u_k^{T-1}} E \left\{ \sum_{i=k}^T L_d(i, x(i), u(i) | x(k)) \right\} \quad (14)$$

This function satisfies the stochastic Bellman equation:

$$V(k, x(k)) = \min \{ L_d(k, x(k), u(k)) + E[V(k+1, x(k+1)) | x(k)] \} \quad (15)$$

with terminal condition:

$$V(T, x(T)) = \|x(T)\|_{Q(T)}^2 \quad (16)$$

Using an induction argument, the solution of the above equation is shown to be:

$$V(k, x) = x'P(k)x + \sum_{i=k}^{T-1} \text{tr}[P(i+1)P_v(i)] \quad (17)$$

with $P(k)$ satisfying the RDDE (12).

The solution of the LQS regulation problem with perfect state observations is the same as for the LQ control regulation problem obtained by letting $v(k) = 0_n$. As expected, the minimum achieved cost achievable in the LQS problem is increased with respect to the one of the corresponding LQ problems by the stochastic disturbance v .

2.2. Partial State Information: The LQG Regulator in Discrete Time

In many practical cases the full plant state is not available for measurement and, furthermore, the measures made are corrupted by noise. Therefore, the plant model (1) has to be complemented with the sensor model, resulting in:

$$\left. \begin{aligned} x(k+1) &= \Phi(k)x(k) + \Gamma(k)u(k) + v(k) \\ y(k) &= H(k)x(k) + w(k) \end{aligned} \right\} \quad (18)$$

Here, $y \in \mathbb{R}^p$ is the vector of observations and $w \in \mathbb{R}^p$ models observation noise. The real matrix $H(k)$ has dimension $p \times n$. Let $\xi(k) := [v'(k) \ w'(k)]'$ and now Σ_d^k be the σ -field generated by $\{x(k_0), \xi(k_0), \dots, \xi(k)\}$ and assume that the joint process $\{\xi\}$ verifies

$$\left. \begin{aligned} E[\xi(k)\xi(k-i)'] &= 0_{n+p \times n+p} \quad i \neq 0 \\ E[\xi(k)\xi'(k)] &= P_\xi(k) = \begin{bmatrix} P_v(k) & 0_{n \times p} \\ 0_{p \times n} & P_w(k) \end{bmatrix} \end{aligned} \right\} \quad (19)$$

Furthermore, assume that

$$x(k_0) \text{ and } \{\xi(k), k_0 \leq k < T\} \text{ are jointly Gaussian distributed} \quad (20)$$

This hypothesis is necessary because the state is to be estimated from observations using a Kalman–Bucy filter.

The admissible regulation strategies are in this case defined by:

$$u(k) \in \sigma\{y^k\} \quad (21)$$

where $u(k)$ is a function of plant observations y up to time k . With these elements, the following version of the LQS regulation problem is now defined:

LQ Gaussian (LQG) regulation problem (discrete time)

Consider the linear stochastic plant (18), where observation noise and disturbances have a Gaussian distribution, and the quadratic performance index J_{dr} defined by (4). Find an input sequence to the plant, $\{u(k), k_0 \leq k < T\}$, minimizing J_{dr} among all the

admissible regulation strategies defined by (21).

The solution to this problem is given by the following theorem:

Theorem 1.2: LQG regulator (discrete time)

The solution of the LQG regulation problem is given by the feedback law of the filtered state estimate

$$u(k) = F_d(k)\hat{x}(k | k) \quad k_0 \leq k < T \quad (22)$$

where $F_d(k)$ is the optimal feedback gain matrix, which is the same as the one given in theorem 1.1, computed by (11, 12). The filtered state estimate is given by the discrete Kalman–Bucy filter, defined by the difference equations:

$$\hat{x}(k | k) = \hat{x}(k | k-1) + \tilde{K}_d(k)e(k) \quad (23)$$

$$\hat{x}(k+1 | k) = \Phi(k)\hat{x}(k | k) + \Gamma(k)u(k) \quad (24)$$

with:

$$e(k) = y(k) - H(k)\hat{x}(k | k-1) \quad (25)$$

$$\tilde{K}_d(k) = \Pi(k)H'(k)[H(k)\Pi(k)H'(k) + P_w(k)]^{-1} \quad (26)$$

and $\Pi(k)$, the state prediction error covariance, given by the forward Riccati difference equation:

$$\begin{aligned} \Pi(k+1) = & \Phi(k)\Pi(k)\Phi'(k) - \\ & - \Phi(k)\Pi(k)H'(k)[H(k)\Pi(k)H'(k) + P_w(k)]^{-1} H(k)\Pi(k)\Phi'(k) + P_v(k) \end{aligned} \quad (27)$$

initialized by $\Pi(k_0)$, the corresponding *a priori* value. Furthermore, the minimum cost yielded by the optimal control sequence starting at time k , $\{u(i), k \leq i < T\}$ is given by:

$$\|E[x(k)]\|_{P(k)}^2 + \text{tr}(P(k)\Pi(k | k)) + \sum_{i=k}^{T-1} \text{tr}[P(i+1)P_v(i)] + \sum_{k=1}^T \text{tr}[Q(k)\Pi(i | i)] \quad (28)$$

with $\Pi(k | k) := \text{cov}(x(k) | y^k)$ satisfying:

$$\Pi(k | k) = \Pi(k) - \Pi(k)H'(k)[H(k)\Pi(k)H'(k) + P_w(k)]^{-1} H(k)\Pi(k) \quad (29)$$

The LQG regulator consists (Figure 2) of a Kalman–Bucy filter together with a LQS regulator acting on its output: that is, with the state replaced by its filter estimate.

The main fact about theorem 1.2 is that the LQG regulator is designed according to a *separation principle*. This principle states that the regulator and the filter (state estimator) are designed independently of each other and then fitted together.

Furthermore, the feedback is computed from the state estimate as if this is the actual state, a fact referred to as the *certainty equivalence principle*.

This is an important result which does not extend to nonlinear systems. Indeed, in general the control variable affects both the plant output and the posterior pdf of the state given observations, something called “the dual effect.”

In LQG the control is such that there is no dual effect and the certainty equivalence principle holds.

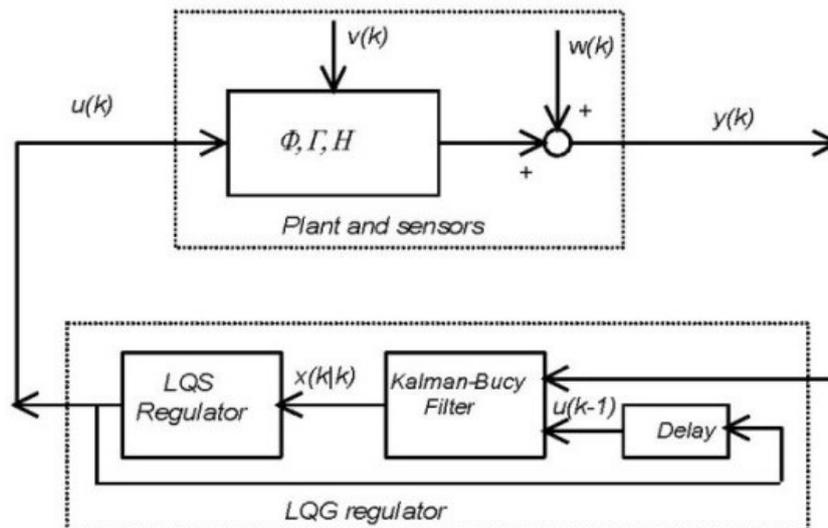


Figure 2. Structure of the LQG regulator

As a final point, compare the minimum value of the cost for the LQS regulator with perfect state observations (given by (13)) and the one yielded by the LQG regulator (given by Eq. (28)).

The latter is increased with respect to the former by the last term of (28), which depends on the posterior covariance matrices $\Pi(k|k) = \text{cov}(x(k)|y^k)$ and reflects the fact that in LQG a perfect state measurement is not being used.

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Biographical Sketch

João Miranda Lemos is Professor of Automatic Control at IST, the engineering faculty of the Technical University of Lisbon, Portugal, where he is currently the Coordinator of the Post-Graduation Programme of the Electrical Engineering Department. His research interests encompass computer control, adaptive control, control based on multiple models and modeling and control of industrial continuous processes. He obtained a Ph.D. at IST in 1989 after extensive periods of work at the University of Florence, Italy. He has published over 100 research papers in journals, peer-reviewed symposia, and as book chapters.