

一类多通道不确定时滞大系统分散鲁棒 H_∞ 控制: LMI方法

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摘要: 研究多通道不确定时滞大系统的鲁棒分散 H_∞ 控制问题. 假定不确定性是时不变、范数有界, 且存在于系统、时滞和输出矩阵中. 主要针对动态输出反馈控制问题. 基于Lyapunov稳定性理论, 通过设定Lyapunov矩阵为合适的块对角结构, 采用矩阵替换的方法推导出了使多通道不确定时滞大系统可鲁棒镇定, 且满足一定的扰动水平的时滞依赖充分条件即线性矩阵不等式(LMI)有可行解, 并且给出了具有期望阶数的分散鲁棒控制器的设计方法. 数值例子说明了本文提出方法的有效性.

关键词: 多通道系统; 时滞; 不确定性; 分散 H_∞ 控制; 线性矩阵不等式

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Robust decentralized H-infinity control of multi-channel uncertain time-delay systems: an LMI approach

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Abstract: This paper deals with the robust decentralized H-infinity control problem for uncertain multi-channel time-delay systems. The uncertainties are assumed to be time-invariant, norm-bounded, existing in the system, time-delay and output matrices. Our interest is focused on dynamic output feedback. A sufficient condition for the uncertain multi-channel time-delay system to be robustly stabilizable with a specified disturbance attenuation level is derived based on the theorem of Lyapunov stability theory and by setting the Lyapunov matrix as block diagonal appropriately according to the desired order of the controller, which is reduced to a feasibility problem of a linear matrix inequality(LMI). An example is given to show the efficiency of this method.

Key words: multi-channel system; time-delay; uncertainty; decentralized H-infinity control; linear matrix inequality

1 引言(Introduction)

近年来, 大系统的分散鲁棒稳定性分析及控制问题一直是控制理论界的研究热点之一^[1~8]. 文[1]以双通道系统为例, 基于静态输出反馈, 设计分散控制器. 文[2]用同伦法研究了多通道大系统的分散控制问题, 但未考虑不确定性. 文[3]研究带有不确定性的多通道大系统的分散控制, 采用两步同伦法进行求解. 但其初值的选取和迭代算法的收敛性很难保证. 文[4]用LMI方法研究了多通道大系统的分散控制问题, 也未考虑不确定性. 上述文献均未考虑到时滞现象的存在, 而时滞现象往往是引起系统不稳定

的根源.

众所周知, 用线性矩阵不等式求解集中的控制器是一种非常有效的方法^[9~10]. 然而由于控制器的结构性约束, 分散控制器的设计还不尽人意. 文[5]针对带有范数有界不确定性的时滞依赖关联大系统, 通过求解线性矩阵不等式得到了状态反馈控制器的设计方法. 文[6]用LMI方法研究一类具有数值界时变不确定性关联时滞大系统的分散鲁棒稳定化问题. 而文[7]研究了线性时变关联时滞大系统的分散鲁棒化问题. 文[8]则针对具有未知常时滞的关联大系统, 在一定关联分解情况下建立了可由LMI表示

的分散镇定条件. 以上文献均是用LMI方法研究关联大系统的状态反馈控制问题.

到目前为止, 对于多通道时滞大系统的鲁棒稳定及控制问题的研究还鲜有报道. 多通道的大系统模型实际上包含了关联大系统模型的情形, 因而具有更大的研究价值. 本文应用线性矩阵不等式方法对多通道不确定时滞大系统的输出反馈镇定问题进行了讨论, 基于Lyapunov稳定性理论, 通过选取设计参数矩阵的特定的形式, 将输出反馈镇定律的条件用线性矩阵不等式来描述, 并给出了分散控制器的设计方法. 数值例子说明了本文提出的方法的有效性.

2 问题的描述(Problem description)

考虑具有 N 个通道的不确定时滞大系统, 其状态方程描述为

$$\begin{cases} \dot{x} = (A + \delta A)x(t) + (A_d + \delta A_d)x(t-d(t)) + B_1 w(t) + \sum_{i=1}^N B_{2i} u_i(t), \\ z(t) = C_1 x(t) + D_{11} w(t), \\ y_i(t) = (C_{2i} + \delta C_{2i})x(t) + D_{21i} w(t), \\ i = 1, 2, \dots, N. \end{cases} \quad (1)$$

其中: $x \in \mathbb{R}^n$ 是状态变量, $w \in \mathbb{R}^r$ 是扰动输入, $z \in \mathbb{R}^p$ 是控制输出, $u_i \in \mathbb{R}^{m_i}$ 和 $y_i \in \mathbb{R}^{q_i}$ 分别是第 i ($i = 1, 2, \dots, N$) 通道的控制输入和测量输出. $d(t)$ 是滞后时间, 且满足: $0 \leq d(t) < \infty, \dot{d}(t) \leq \rho < 1$. 矩阵 $A, A_d, B_1, B_{2i}, C_1, C_{2i}, D_{11}, D_{21i}$ 是具有合适维数的常数矩阵.

假设 (A, B_{2i}, C_{2i}) 均是可稳定的和可检测的, 且没有不稳定的分散固定模. $\delta A, \delta A_d, \delta C_{2i}$ 反映系统模型中参数不确定性的未知实矩阵, 并满足范数有界条件

$$[\delta A \ \delta A_d] = E \Delta [F_1 \ F_2] \begin{bmatrix} \delta C_{21} \\ \vdots \\ \delta C_{2N} \end{bmatrix} = \begin{bmatrix} H_1 \\ \vdots \\ H_N \end{bmatrix} \Delta F_3. \quad (2)$$

其中 E, F_1, F_2, F_3, H_i ($i = 1, \dots, N$) 是适当维数的常数矩阵, 反映了不确定参数的结构信息. Δ 是未知常数矩阵, 且满足 $\Delta^T \Delta \leq I$.

对于系统(1), 设计一个分散输出反馈控制器

$$\begin{cases} \dot{\hat{x}}_i = \hat{A}_i \hat{x}_i + \hat{B}_i y_i, \\ u_i = \hat{C}_i \hat{x}_i + \hat{D}_i y_i, \end{cases} \quad i = 1, 2, \dots, N. \quad (3)$$

其中: $\hat{x}_i \in \mathbb{R}^{\hat{n}_i}$ 是第 i 个局部控制器的状态, 且 $\hat{n}_i$ 具有某一固定的维数; $\hat{A}_i, \hat{B}_i, \hat{C}_i, \hat{D}_i, i = 1, 2, \dots, N$ 需要确定的具有相应维数的常数矩阵. 若 $\hat{D}_i = 0$, 则第 i 个控制器是严格真的.

将控制器(3)应用于系统(1)得闭环系统如下:

$$\begin{cases} \dot{x}(t) = [A + \delta A + \sum_{i=1}^N B_{2i} \hat{D}_i (\tilde{C}_{2i} + \delta \tilde{C}_{2i})]x(t) + (A_d + \delta A_d)x(t-d(t)) + \sum_{i=1}^N B_{2i} \hat{C}_i \hat{x}_i(t) + (B_1 + \sum_{i=1}^N B_{2i} \hat{D}_i D_{21i})w(t), \\ \dot{\hat{x}}_i(t) = \hat{B}_i (C_{2i} + \delta C_{2i})x(t) + \hat{A}_i \hat{x}_i(t) + \hat{B}_i D_{21i} w(t), \\ z(t) = C_1 x(t) + D_{11} w(t), \\ i = 1, 2, \dots, N. \end{cases} \quad (4)$$

定义如下系统(1)中的系数矩阵:

$$\begin{cases} B_2 = [B_{21} \ B_{22} \ \dots \ B_{2N}], \\ C_2 = [C_{21}^T \ C_{22}^T \ \dots \ C_{2N}^T]^T, \\ D_{21} = [D_{211}^T \ D_{212}^T \ \dots \ D_{21N}^T]^T, \\ H = [H_1^T \ H_2^T \ \dots \ H_N^T]^T, \\ \delta C_2 = [\delta C_{21}^T \ \delta C_{22}^T \ \dots \ \delta C_{2N}^T]^T \end{cases} \quad (5)$$

和控制器的状态和系数矩阵:

$$\begin{cases} \hat{x} = [\hat{x}_1^T \ \hat{x}_2^T \ \dots \ \hat{x}_N^T]^T, \\ \hat{A}_D = \text{diag}\{\hat{A}_1, \hat{A}_2, \dots, \hat{A}_N\}, \\ \hat{B}_D = \text{diag}\{\hat{B}_1, \hat{B}_2, \dots, \hat{B}_N\}, \\ \hat{C}_D = \text{diag}\{\hat{C}_1, \hat{C}_2, \dots, \hat{C}_N\}, \\ \hat{D}_D = \text{diag}\{\hat{D}_1, \hat{D}_2, \dots, \hat{D}_N\}. \end{cases} \quad (6)$$

于是, 闭环系统(4)可写成如下形式:

$$\begin{cases} \dot{x}(t) = [A + \delta A + B_2 \hat{D}_D (C_2 + \delta C_2)]x(t) + B_2 \hat{C}_D \hat{x}(t) + (A_d + \delta A_d)x(t-d(t)) + (B_1 + B_2 \hat{D}_D D_{21})w(t), \\ \dot{\hat{x}}(t) = \hat{B}_D (C_2 + \delta C_2)x(t) + \hat{A}_D \hat{x}(t) + \hat{B}_D D_{21} w(t), \\ z(t) = \tilde{C}_1 \tilde{x} + D_{11} w(t). \end{cases} \quad (7)$$

进一步定义控制器系数矩阵

$$G_D = \begin{bmatrix} \hat{A}_D & \hat{B}_D \\ \hat{C}_D & \hat{D}_D \end{bmatrix}. \quad (8)$$

同样引入下述描述:

$$\left\{ \begin{array}{l} \tilde{A} = \begin{bmatrix} A & 0_{n \times \hat{n}} \\ 0_{\hat{n} \times n} & 0_{\hat{n} \times \hat{n}} \end{bmatrix}, \tilde{A}_d = \begin{bmatrix} A_d & 0_{n \times \hat{n}} \\ 0_{\hat{n} \times n} & 0_{\hat{n} \times \hat{n}} \end{bmatrix}, \\ \tilde{B}_1 = \begin{bmatrix} B_1 \\ 0_{\hat{n} \times q} \end{bmatrix}, \tilde{B}_2 = \begin{bmatrix} 0_{n \times \hat{n}} & B_2 \\ I_{\hat{n}} & 0_{\hat{n} \times m} \end{bmatrix}, \\ \tilde{C}_1 = [C_1 \ 0_{p \times \hat{n}}], \tilde{C}_2 = \begin{bmatrix} 0_{\hat{n} \times n} & I_{\hat{n}} \\ C_2 & 0_{q \times \hat{n}} \end{bmatrix}, \\ \delta \tilde{A} = \begin{bmatrix} \delta A & 0_{n \times \hat{n}} \\ 0_{\hat{n} \times n} & 0_{\hat{n} \times \hat{n}} \end{bmatrix}, \delta \tilde{A}_d = \begin{bmatrix} \delta A_d & 0_{n \times \hat{n}} \\ 0_{\hat{n} \times n} & 0_{\hat{n} \times \hat{n}} \end{bmatrix}, \\ \tilde{D}_{21} = \begin{bmatrix} 0_{\hat{n} \times r} \\ D_{21} \end{bmatrix}, \delta \tilde{C}_2 = \begin{bmatrix} 0_{\hat{n} \times n} & I_{\hat{n}} \\ \delta C_2 & 0_{q \times \hat{n}} \end{bmatrix}, \\ \tilde{E} = \begin{bmatrix} E \\ 0 \end{bmatrix}, \tilde{H} = \begin{bmatrix} 0 \\ H \end{bmatrix}, \\ \tilde{F}_1 = [F_1 \ 0], \tilde{F}_2 = [F_2 \ 0], \tilde{F}_3 = [F_3 \ 0]. \end{array} \right. \quad (9)$$

其中: $\hat{n} = \sum_{i=1}^N \hat{n}_i$, $m = \sum_{i=1}^N m_i$, $q = \sum_{i=1}^N q_i$, 因此闭环系统(7)可写为

$$\left\{ \begin{array}{l} \dot{\tilde{x}}(t) = \tilde{A}_{cl} \tilde{x}(t) + \tilde{A}_{dcl} \tilde{x}(t-d(t)) + \tilde{B}_{cl} w(t), \\ z(t) = \tilde{C}_{cl} \tilde{x}(t) + \tilde{D}_{cl} w(t). \end{array} \right. \quad (10)$$

其中:

$$\begin{aligned} \tilde{x}(t) &= [x^T(t) \ \hat{x}^T(t)]^T, \\ \tilde{x}(t-d(t)) &= [x^T(t-d(t)) \ 0]^T \end{aligned} \quad (11)$$

和

$$\left\{ \begin{array}{l} \tilde{A}_{cl} = \tilde{A} + \tilde{E} \Delta \tilde{F}_1 + \tilde{B}_2 G_D (\tilde{C}_2 + \tilde{H} \Delta \tilde{F}_3), \\ \tilde{A}_{dcl} = \tilde{A}_d + \tilde{E} \Delta \tilde{F}_2, \\ \tilde{B}_{cl} = \tilde{B}_1 + \tilde{B}_2 G_D \tilde{D}_{21}, \\ \tilde{C}_{cl} = \tilde{C}_1, \tilde{D}_{cl} = D_{11}. \end{array} \right. \quad (12)$$

在闭环系统(10)中, 仅控制器的系数矩阵 G_D 为未知矩阵, 其他矩阵均可由系统(1)和各控制器的阶数给出.

控制问题是对给定的正常数 γ , 设计一个输出反馈控制器(3), 使下面的条件满足:

- 1) 当 $w(t) = 0$ 时, 未控闭环系统(10)渐近稳定;
- 2) 在零初始条件下, 对 $\forall w \in L_2[0, \infty)$, 有 $\|z\|_2 \leq \gamma \|w\|_2$ 成立;

则称控制器(3)是系统(1)的一个 γ -次优输出反馈H_∞控制器.

3 主要结果(Main results)

在给出主要结论之前, 首先引入以下引理.

引理 1 设 Ξ, E 和 F 是具有合适维数的矩阵, 且 Ξ 是对称的, 对所有 Δ 满足 $\Delta^T \Delta \leq I$. 那么

$$\Xi + E \Delta F + F^T \Delta^T E^T < 0,$$

当且仅当存在标量 $\varepsilon > 0$, 使得下式成立, 即

$$\Xi + \varepsilon E E^T + \varepsilon^{-1} F^T F < 0.$$

假设 1 矩阵 B_2 是列满秩的.

下面给出了闭环系统渐近稳定且具有H_∞性能 γ 的分散H_∞控制器存在的充分条件.

定理 1 如果存在如下结构的对称正定矩阵 P :

$$\begin{aligned} P &= \begin{bmatrix} P_1 & 0 \\ 0 & P_2 \end{bmatrix}, \\ P_2 &\in \mathbb{R}^{(n-m) \times (n-m)}, \\ P_1 &= \begin{bmatrix} P_A & 0 \\ 0 & P_B \end{bmatrix} \in \mathbb{R}^{(\hat{n}+m) \times (\hat{n}+m)}, \\ P_A &= \text{diag}\{P_{A1}, P_{A2}, \dots, P_{AN}\}, \\ P_{Ai} &\in \mathbb{R}^{\hat{n}_i \times \hat{n}_i}, \\ P_D &= \text{diag}\{P_{D1}, P_{D2}, \dots, P_{DN}\}, \\ P_{Di} &\in \mathbb{R}^{m_i \times m_i} \end{aligned} \quad (13)$$

和正定矩阵 S , 任意正数 $\epsilon_1, \epsilon_2, \epsilon_3$ 和具有如下结构的任意矩阵

$$W = \begin{bmatrix} W_A & W_B \\ W_C & W_D \end{bmatrix} \in \mathbb{R}^{(\hat{n}+m) \times (\hat{n}+q)}. \quad (14)$$

其中:

$$\begin{aligned} W_A &= \text{diag}\{W_{A1}, W_{A2}, \dots, W_{AN}\}, W_{Ai} \in \mathbb{R}^{\hat{n}_i \times \hat{n}_i}, \\ W_B &= \text{diag}\{W_{B1}, W_{B2}, \dots, W_{BN}\}, W_{Bi} \in \mathbb{R}^{\hat{n}_i \times q_i}, \\ W_C &= \text{diag}\{W_{C1}, W_{C2}, \dots, W_{CN}\}, W_{Ci} \in \mathbb{R}^{m_i \times \hat{n}_i}, \\ W_D &= \text{diag}\{W_{D1}, W_{D2}, \dots, W_{DN}\}, W_{Di} \in \mathbb{R}^{m_i \times q_i}, \end{aligned}$$

使以下LMI成立:

$$\begin{bmatrix} \Xi_1^T + \Xi_1 + U & * & * & * & * & * & * \\ \Xi_2^T & -\gamma I & * & * & * & * & * \\ \hat{C}_1 & \tilde{D}_{11} & -\gamma I & * & * & * & * \\ \hat{E}^T P & 0 & 0 & -\epsilon_1^{-1} I & * & * & * \\ \hat{E}^T P & 0 & 0 & 0 & -\epsilon_2^{-1} I & * & * \\ \Gamma_1^T & 0 & 0 & 0 & 0 & -\epsilon_3^{-1} I & * \\ \Gamma_2^T & 0 & 0 & 0 & 0 & 0 & \Gamma_3 \end{bmatrix} < 0, \quad (15)$$

则对任意给定正数 γ , 在满足假设1的条件下, 控制器(3)是系统(1)的一个 γ -次优输出反馈H_∞控制器, 其中:

$$\Xi_1 = P \hat{A} + \begin{bmatrix} W \\ 0 \end{bmatrix} \hat{C}_2, \Xi_2 = P \hat{B}_1 + \begin{bmatrix} W \\ 0 \end{bmatrix} \tilde{D}_{21},$$

$$\Gamma_1^T = \tilde{H}^T \begin{bmatrix} W^T & 0 \end{bmatrix},$$

$$U = \epsilon_1^{-1} \hat{F}_1^T \hat{F}_1 + \epsilon_3^{-1} \hat{F}_3^T \hat{F}_3 + T^T S T,$$

$$\Gamma_2^T = \begin{bmatrix} \hat{A}_d^T P \\ 0 \end{bmatrix}, \Gamma_3 = \begin{bmatrix} (1-\rho) T^T S T & \epsilon_2^{-1} \hat{F}_2^T \\ \epsilon_2^{-1} \hat{F}_2 & -\epsilon_2^{-1} I \end{bmatrix},$$

$$\hat{A} = T^{-1} \tilde{A} T, \hat{A}_d = T^{-1} \tilde{A}_d T, \hat{B}_1 = T^{-1} \tilde{B}_1,$$

$$\begin{aligned}\hat{C}_1 &= \tilde{C}_1 T, \hat{C}_2 = \tilde{C}_2 T, \hat{E} = T^{-1} \tilde{E}, \\ \hat{F}_1 &= \tilde{F}_1 T, \hat{F}_2 = \tilde{F}_2 T, \hat{F}_3 = \tilde{F}_3 T.\end{aligned}\quad (16)$$

$T \in \mathbb{R}^{(n+\hat{n}) \times (n+\hat{n})}$ 是非奇异矩阵, 且满足

$$T^{-1} \tilde{B}_2 = \begin{bmatrix} I_{\hat{n}+m} \\ 0 \end{bmatrix} \in \mathbb{R}^{(n+\hat{n}) \times (\hat{n}+m)}. \quad (17)$$

若LMI(15)有解, 则分散鲁棒控制器可由下式获得:

$$G_D = P_1^{-1} W \in \mathbb{R}^{(\hat{n}+m) \times (\hat{n}+q)}. \quad (18)$$

证 对闭环系统(10)选择如下的Lyapunov泛函:

$$V(x) = \tilde{x}^T \tilde{P} \tilde{x} + \int_{t-d(t)}^t [\tilde{x}^T(\tau) S \tilde{x}(\tau)] d\tau, \quad (19)$$

则

$$\begin{aligned}\dot{V}(x) &= \dot{\tilde{x}}^T \tilde{P} \tilde{x} + \tilde{x}^T \tilde{P} \dot{\tilde{x}} + \tilde{x}^T S \tilde{x} - \\ &\quad \tilde{x}^T(t-d(t))(1-\dot{d}(t))S\tilde{x}(t-d(t)).\end{aligned}$$

结合 $0 \leq d(t) < \infty, \dot{d}(t) \leq \rho < 1$ 得

$$\begin{aligned}\dot{V}(x) &\leq \tilde{x}^T(t) [\tilde{P} \tilde{A}_{cl} + \tilde{A}_{cl}^T \tilde{P}] \tilde{x}(t) + \\ &\quad \tilde{x}^T(t) \tilde{P} \tilde{A}_{dcl} \tilde{x}(t-d(t)) + \tilde{x}^T(t-d(t)) \tilde{A}_{dcl}^T \tilde{P} \tilde{x}(t) + 2\tilde{x}^T(t) \tilde{P} \tilde{B}_{cl} w(t) + \\ &\quad \tilde{x}^T S \tilde{x}(t) - \tilde{x}^T(t-d(t))(1-\dot{d}(t))S\tilde{x}(t-d(t)) \leq \\ &\quad \begin{bmatrix} \tilde{x}(t) \\ w(t) \\ \tilde{x}(t-d(t)) \end{bmatrix}^T M \begin{bmatrix} \tilde{x}(t) \\ w(t) \\ \tilde{x}(t-d(t)) \end{bmatrix}. \quad (20)\end{aligned}$$

其中

$$M = \begin{bmatrix} \tilde{P} \tilde{A}_{cl} + \tilde{A}_{cl}^T \tilde{P} + S & \tilde{P} \tilde{B}_{cl} & \tilde{P} \tilde{A}_{dcl} \\ \tilde{B}_{cl}^T \tilde{P} & 0 & 0 \\ \tilde{A}_{dcl}^T \tilde{P} & 0 & -(1-\rho)S \end{bmatrix}.$$

1) 先证明未控闭环系统的渐近稳定性问题. 当 $w(t) = 0$ 时, 闭环系统(10)的Lyapunov函数的导数为

$$\dot{V}(x) \leq \begin{bmatrix} \tilde{x}(t) \\ \tilde{x}(t-d(t)) \end{bmatrix}^T \Omega \begin{bmatrix} \tilde{x}(t) \\ \tilde{x}(t-d(t)) \end{bmatrix}. \quad (21)$$

其中

$$\Omega = \begin{bmatrix} \tilde{P} \tilde{A}_{cl} + \tilde{A}_{cl}^T \tilde{P} + S & \tilde{P} \tilde{A}_{dcl} \\ \tilde{A}_{dcl}^T \tilde{P} & -(1-\rho)S \end{bmatrix},$$

即要保证 $\dot{V}(x) < 0$, 只需证 $\Omega < 0$ 即可. 将式(12)代入式(21)得

$$\Omega = \begin{bmatrix} \Xi_3 + \Xi_3^T + S & \tilde{P} \tilde{A}_d + \tilde{P} \tilde{E} \Delta \tilde{F}_2 \\ \tilde{A}_d^T \tilde{P} + \tilde{F}_2^T \Delta^T \tilde{E}^T \tilde{P} & -(1-\rho)S \end{bmatrix}.$$

其中

$$\Xi_3 = \tilde{P} \tilde{A} + \tilde{P} \tilde{E} \Delta \tilde{F}_1 + \tilde{P} \tilde{B}_2 G_D \tilde{C}_2 + \tilde{P} \tilde{B}_2 G_D \tilde{H} \Delta \tilde{F}_3.$$

进一步, 上式可变换为

$$\begin{aligned}\Omega &= \begin{bmatrix} \Xi_4 + \Xi_4^T + S & \tilde{P} \tilde{A}_d \\ \tilde{A}_d^T \tilde{P} & -(1-\rho)S \end{bmatrix} + \\ &\quad \begin{bmatrix} \tilde{P} \tilde{E} \\ 0 \end{bmatrix} \Delta [\tilde{F}_1 \tilde{F}_2] + \left(\begin{bmatrix} \tilde{P} \tilde{E} \\ 0 \end{bmatrix} \Delta [\tilde{F}_1 \tilde{F}_2] \right)^T + \\ &\quad \begin{bmatrix} \tilde{P} \tilde{B}_2 G_D \tilde{H} \\ 0 \end{bmatrix} \Delta [\tilde{F}_3 0] + \\ &\quad \left(\begin{bmatrix} \tilde{P} \tilde{B}_2 G_D \tilde{H} \\ 0 \end{bmatrix} \Delta [\tilde{F}_3 0] \right)^T. \quad (22)\end{aligned}$$

其中 $\Xi_4 = \tilde{P} \tilde{A} + \tilde{P} \tilde{B}_2 G_D \tilde{C}_2$.

利用引理1, 式(22)可写为

$$\Omega \leq \begin{bmatrix} \Xi_4 + \Xi_4^T + S + Z_1 & \tilde{P} \tilde{A}_d \\ \tilde{A}_d^T \tilde{P} & \epsilon_2^{-1} \tilde{F}_2 \tilde{F}_2^T - (1-\rho)S \end{bmatrix}. \quad (23)$$

其中

$$\begin{aligned}Z_1 &= (\epsilon_1 + \epsilon_2) \tilde{P} \tilde{E} \tilde{E}^T \tilde{P} + \epsilon_1^{-1} \tilde{F}_1^T \tilde{F}_1 + \\ &\quad \epsilon_3^{-1} \tilde{F}_3^T \tilde{F}_3 + \epsilon_3 \tilde{P} \tilde{B}_2 G_D \tilde{H} \tilde{H}^T G_D^T \tilde{B}_2^T \tilde{P}.\end{aligned}$$

令 $\tilde{P} = T^{-T} P T^{-1}$, 结合式(18)得

$$\begin{bmatrix} W \\ 0 \end{bmatrix} = P T^{-1} \tilde{B}_2 G_D.$$

则式(23)可写为

$$\Omega \leq \begin{bmatrix} \Xi_5 + \Xi_5^T + S + Z_2 & \tilde{P} \tilde{A}_d \\ \tilde{A}_d^T \tilde{P} & \epsilon_2^{-1} \tilde{F}_2 \tilde{F}_2^T - (1-\rho)S \end{bmatrix}. \quad (24)$$

其中:

$$\Xi_5 = T^{-1} P T^{-1} \tilde{A} + T^{-T} \begin{bmatrix} W \\ 0 \end{bmatrix} \tilde{C}_2,$$

$$\begin{aligned}Z_2 &= (\epsilon_1 + \epsilon_2) \tilde{P} \tilde{E} \tilde{E}^T \tilde{P} + \epsilon_1^{-1} \tilde{F}_1^T \tilde{F}_1 + \epsilon_3^{-1} \tilde{F}_3^T \tilde{F}_3 + \\ &\quad \epsilon_3 T^{-T} \begin{bmatrix} W \\ 0 \end{bmatrix} \tilde{H} \tilde{H}^T \begin{bmatrix} W \\ 0 \end{bmatrix}^T T^{-1}.\end{aligned}$$

考虑式(16), 利用Schur补得

$$\Omega \leq \Pi \times \Psi \times \Pi^T. \quad (25)$$

其中:

$$\Pi = \text{diag}\{T^{-T}, I, I, I, T^{-T}, \epsilon_2^{-1} I\},$$

$$\Psi = \begin{bmatrix} \Xi_1^T + \Xi_1 + U & * & * & * & * \\ \hat{E}^T P & -\epsilon_1^{-1} I & * & * & * \\ \hat{E}^T P & 0 & -\epsilon_2^{-1} I & * & * \\ \Gamma_1^T & 0 & 0 & -\epsilon_3^{-1} I & * \\ \Gamma_2^T & 0 & 0 & 0 & \Gamma_3 \end{bmatrix}.$$

对式(15)利用Schur补可得 $\Psi < 0$. 故 $\Omega < 0$, 于是 $\dot{V}(x) < 0$. 因此大系统(10)是内部渐近稳定的.

2) 下面证明在零初始条件下, 有 $\|z\|_2 \leq \gamma \|w\|_2, \forall w \in L_2[0, \infty)$. 为此, 考虑

$$J_r = \int_0^\tau [\gamma^{-1} z^T z - \gamma w^T w] dt. \quad (26)$$

在零初始条件下及 $V(x)$ 的正定性, 有

$$J_r = \int_0^\tau [\gamma^{-1} z^T z - \gamma w^T w + \dot{V}(x)] dt - V(x(t)) \leq \int_0^\tau [\gamma^{-1} z^T z - \gamma w^T w + \dot{V}(x)] dt. \quad (27)$$

由于

$$\begin{aligned} & \gamma^{-1} z^T z - \gamma w^T w = \\ & \gamma^{-1} [\tilde{x}^T(t) \tilde{C}_{cl}^T + w^T(t) \tilde{D}_{cl}^T] [\tilde{C}_{cl} \tilde{x}(t) + \\ & \tilde{D}_{cl} w(t)] - \gamma w^T(t) w(t) = \\ & \gamma^{-1} \tilde{x}^T(t) \tilde{C}_{cl}^T \tilde{C}_{cl} \tilde{x}(t) + \gamma^{-1} w^T(t) \tilde{D}_{cl}^T \tilde{D}_{cl} \tilde{x}(t) + \\ & \gamma^{-1} w^T(t) \tilde{D}_{cl}^T \tilde{D}_{cl} w(t) + \gamma^{-1} \tilde{x}^T(t) \tilde{C}_{cl}^T \tilde{D}_{cl} w(t) - \\ & \gamma w^T(t) w(t), \end{aligned}$$

故

$$J_r = \int_0^\tau \begin{bmatrix} \tilde{x}(t) \\ w(t) \\ \tilde{x}(t-d(t)) \end{bmatrix}^T \tilde{\Psi} \begin{bmatrix} \tilde{x}(t) \\ w(t) \\ \tilde{x}(t-d(t)) \end{bmatrix} dt. \quad (28)$$

其中:

$$\begin{aligned} \tilde{\Psi} = & \begin{bmatrix} \Gamma_4 & * & * \\ \tilde{B}_{cl}^T \tilde{P} + \gamma^{-1} \tilde{D}_{cl}^T \tilde{C}_{cl} & \gamma^{-1} \tilde{D}_{cl}^T \tilde{D}_{cl} - \gamma I & * \\ \tilde{A}_{del}^T \tilde{P} & 0 & -(1-\rho)S \end{bmatrix}, \\ \Gamma_4 = & \tilde{P} \tilde{A}_{cl} + \tilde{A}_{cl}^T \tilde{P} + S + \gamma^{-1} \tilde{C}_{cl}^T \tilde{C}_{cl}, \end{aligned}$$

则要保证 $J_r < 0$ 只需 $\tilde{\Psi} < 0$. 由Schur补得

$$\tilde{\Psi} = \begin{bmatrix} \Xi_6 + \Xi_6^T + S & * & * & * \\ \Xi_7^T & -\gamma I & * & * \\ \tilde{C}_1 & \tilde{D}_{11} - \gamma I & * & * \\ (\tilde{A}_d + \tilde{E} \Delta \tilde{F}_2)^T \tilde{P} & 0 & 0 & -(1-\rho)S \end{bmatrix}.$$

其中:

$$\begin{aligned} \Xi_6 = & \tilde{P}(\tilde{A} + \tilde{B}_2 G_D \tilde{C}_2 + \tilde{E} \Delta \tilde{F}_1 + \tilde{B}_2 G_D \tilde{H} \Delta \tilde{F}_3), \\ \Xi_7 = & \tilde{P}(\tilde{B}_1 + \tilde{B}_2 G_D \tilde{D}_{21}). \end{aligned}$$

采用类似于第1部分的方法, 可证明 $J_r < 0$. 即

$$\int_0^\tau z^T z dt < \gamma^2 \int_0^\tau w^T w dt < \gamma^2 \int_0^\infty w^T w dt.$$

上式对所有的 τ 成立. 因此, $\|z\|_2 \in L_2[0, \infty)$, 且满足 $\|z\|_2 \leq \gamma \|w\|_2, \forall w \in L_2[0, \infty)$

定理得证.

4 数值示例(Numerical example)

在这一部分, 给出一个例子来说明所提算法的有效性. 设具有两个通道的时滞系统(1), 其系数矩阵如下:

$$A = \begin{bmatrix} -1.5 & 8 & 0 & 1 \\ -7 & -8 & 0 & 1 \\ 0 & 1 & -5 & 2 \\ 1 & 0 & -3 & -7 \end{bmatrix},$$

$$A_d = \begin{bmatrix} 0.2 & 0.3 & -0.1 & 0.3 \\ 0.3 & 0.2 & 0.12 & 0.3 \\ 0.3 & 0.2 & 0.12 & 0.3 \\ 0.8 & 0.01 & -0.21 & 0.1 \end{bmatrix},$$

$$B_1 = \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 0.24 \\ 0 & 1 \end{bmatrix}, \quad B_2 = \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 0.24 \\ 0 & 1 \end{bmatrix},$$

$$C_1 = [1 \ 1 \ 0 \ 1], \quad C_2 = \begin{bmatrix} -0.11 & -0.15 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix},$$

$$D_{11} = [-2 \ 1], \quad D_{12} = 0, \quad D_{21} = \begin{bmatrix} 1.2 & 0 \\ 0 & 1.2 \end{bmatrix}.$$

不确定性阵:

$$E = [-0.2 \ 0.3 \ 0.1 \ 0.3]^T,$$

$$F_1 = [0.5 \ 0.1 \ 0.6 \ -0.2],$$

$$F_2 = [-0.6 \ 0.5 \ 0.3 \ 0.2],$$

$$H = [-0.2 \ 0.3]^T,$$

$$F_3 = [-0.6 \ 0.5 \ 0.3 \ 0.2].$$

设系统的H_∞性能指标为: $\gamma = 6$. 获得的分散H_∞控制器系数矩阵如下:

$$G_D = \begin{bmatrix} -11.95 & -10.60 & 0 & 0 & 2.69 & 0 \\ -4.45 & -11.47 & 0 & 0 & 1.44 & 0 \\ 0 & 0 & -11.42 & 0.26 & 0 & 0.51 \\ 0 & 0 & -45.78 & -16.24 & 0 & 1.97 \\ \hline 0.30 & 0.37 & 0 & 0 & 0.57 & 0 \\ 0 & 0 & -1.04 & -2.38 & 0 & -0.39 \end{bmatrix}.$$

5 结论(Conclusion)

本文研究一类多通道不确定时滞系统的鲁棒分散H_∞控制器的设计问题. 主要针对分散输出反馈控制问题. 基于Lyapunov稳定性定理, 通过设定Lyapunov矩阵为合适的块对角结构, 采用矩阵替换的方法推导出了使多通道不确定时滞大系统可鲁棒镇定, 且满足一定的扰动水平的时滞依赖充分条件即线性矩阵不等式有可行解. 给出分散控制器的设计方法. 数值例子说明了本文提出方法的有效性.

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