

# Networked Control Systems: A Multirate Wireless Perspective

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## Autonomous vehicles



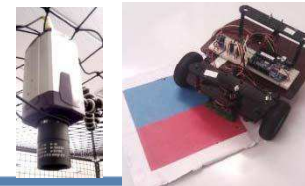
### HYCONS Quadrotor



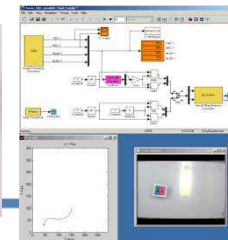
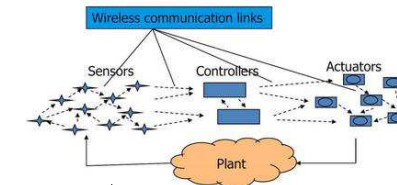
## Fly-by-wireless



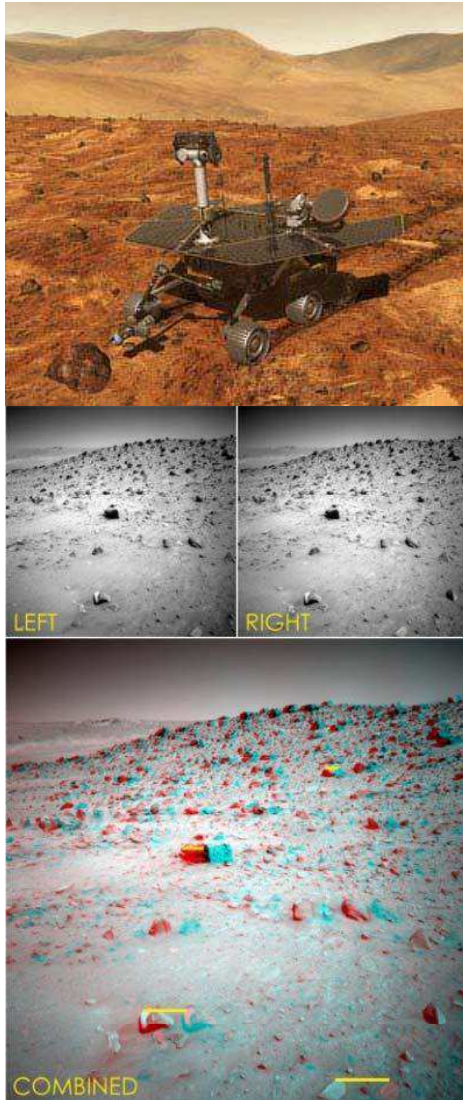
### HYCONS Rover



## Multirate/Networked control





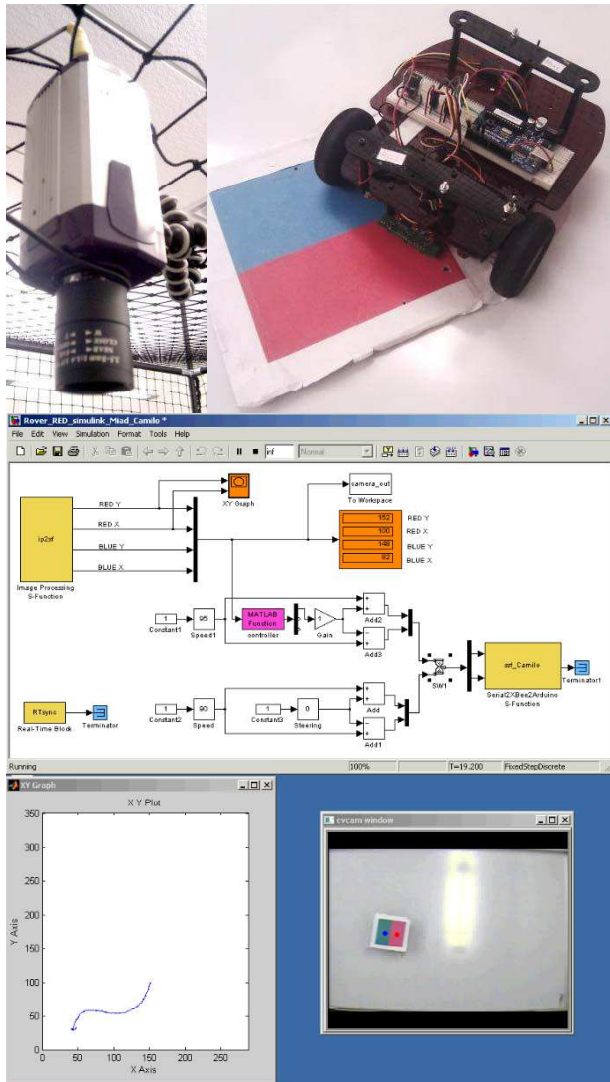


## Mars Rovers (Spirit and Opportunity)

- There is no GPS in Mars
- Position estimation is based on Machine Vision systems
  - Visual Target Tracking (VTT)
    - Takes 0.5 to 1 minute to update
  - Visodom
    - Takes 1.5 to 2 minutes to update\*
- Radio signals between rover and earth can take up to 30min.\*\*

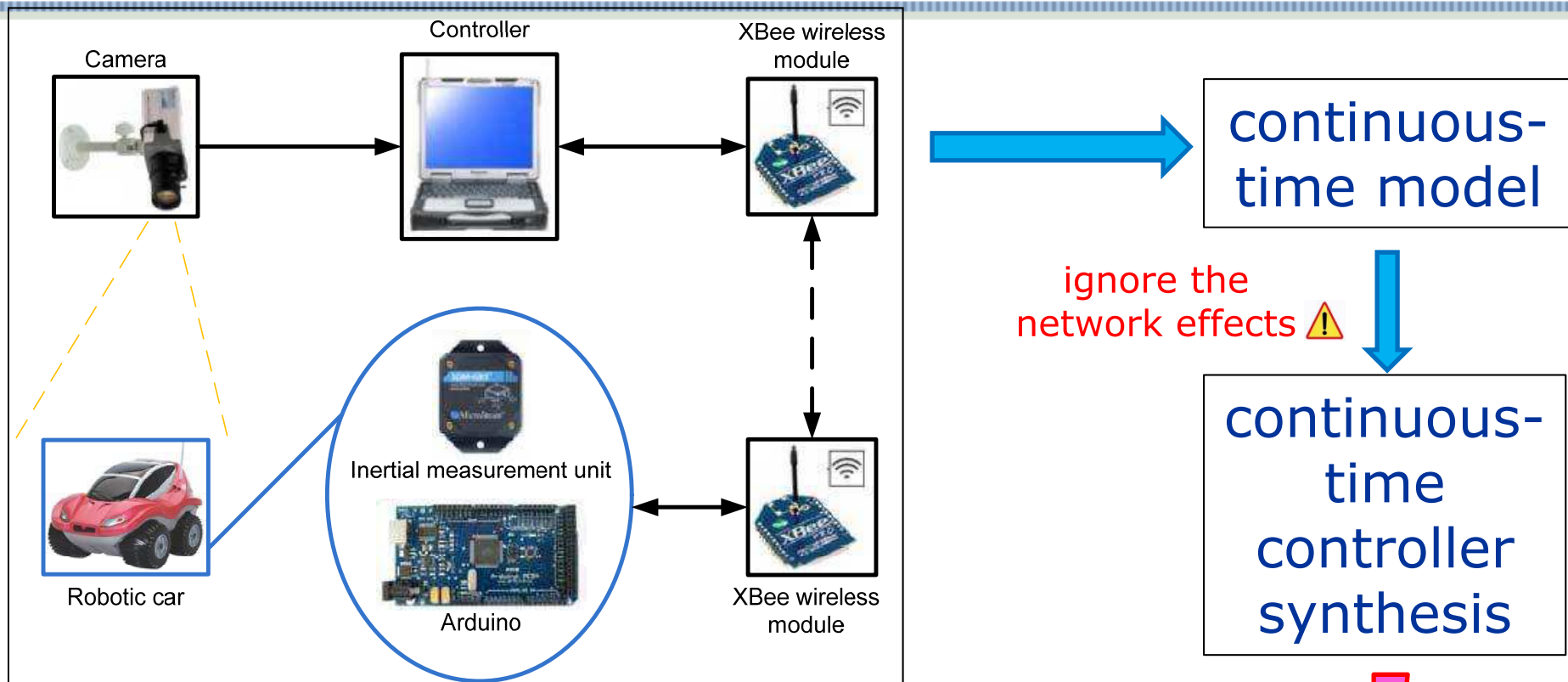
\*[W. Kim, et. Al. "Visual Target Tracking on the Mars Exploration Rovers", International Symposium on Artificial Intelligence, Robotics and Automation in Space, CA, USA, 2008.]

\*\*[Kim Ward, Project director, RAL Space. Interview for The Daily Mail, 2011]



# HYCONS Rover

- Position estimation is based on a Machine Vision system:
  - It uses OpenCV library (open source) compiled for Matlab/Simulink
  - Different sampling rates can be emulated to test our controllers
- Wireless networked control using IEEE 802.15.4.
  - Different conditions for wireless signals can be emulated delays, package dropout, low latency, among others.



- multiple sensors with non-uniform sampling rates
- uncertain time-varying communication delays
- possibility of data packet dropouts
- D/A convertors with asynchronous updates

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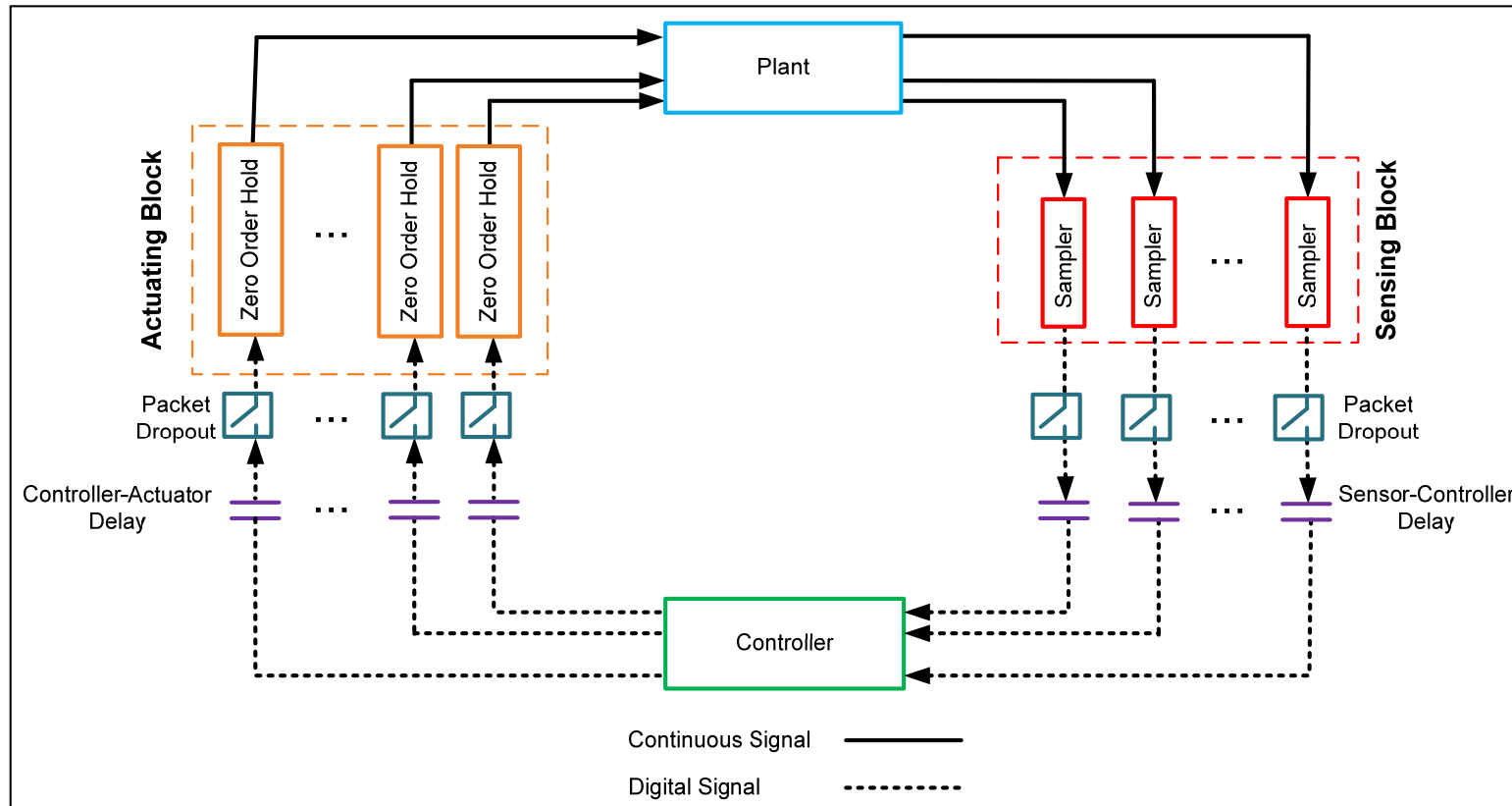
# Outline

- **Linear multirate networked systems**
- **Piecewise-affine systems**
- **Sampled-data piecewise-affine systems**
- **Applications**
- **Conclusions**

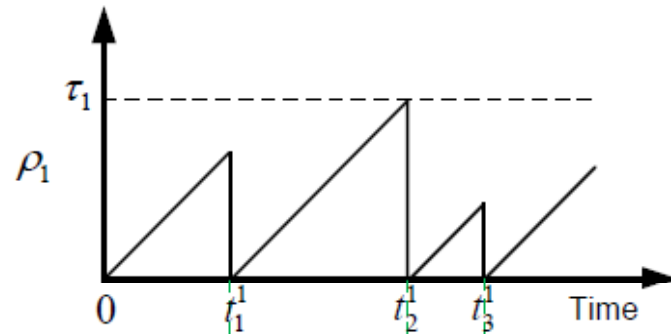
- 
- Multirate L. Sys. started in the 1950's using Z-transform methods [35]
  - The concept of lifting operators was introduced in [36] and further developed in [37] by studying the error induced by quantization
  - A method to simplify the characteristic equation of multirate control systems and the first design techniques were presented in [38]
  - Recent results: Techniques to eliminate ripple [41], applications to Internet-based control [43], tracking control based on multirate feedforward control with generalizations of sampling periods [42].
  - Recent applications: Visual servoing manipulators [44], radial control tracking in high-speed DVD players [45]
  - Multirate using lifting operators only in simulation for attitude [16]
-



# Networked Control System

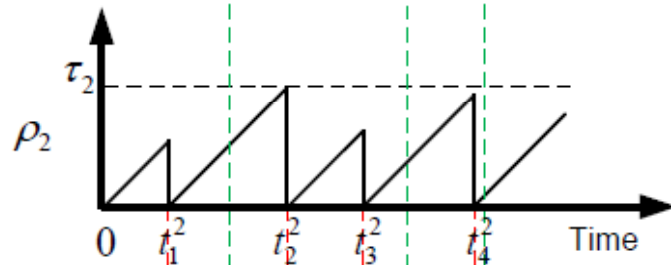


# Samplers are a source of delay



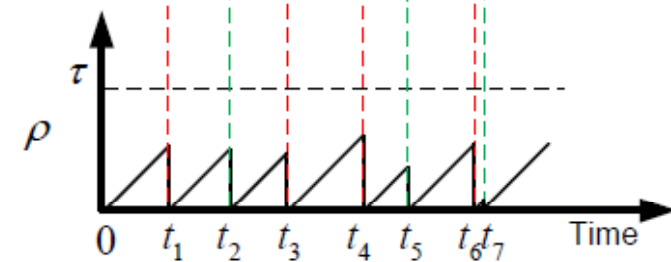
$$\rho_1(t) = t - t_n^1, t_n^1 \leq t < t_{n+1}^1$$

$$0 \leq \rho_1 < \tau_1$$



$$\rho_2(t) = t - t_n^2, t_n^2 \leq t < t_{n+1}^2$$

$$0 \leq \rho_2 < \tau_2$$



$$\rho(t) = \min\{\rho_1, \rho_2\} = t - t_n, t_n \leq t < t_{n+1}$$

$$0 \leq \rho < \tau = \min\{\tau_1, \tau_2\}$$

# Linear multi-rate sampled model

- Continuous-time system:

$$\dot{x}(t) = Ax(t) + Bu(t)$$

$$u(t) = Kx(t)$$

- Sampled-data system:

$$\dot{x}(t) = Ax(t) + Bu(t)$$

$$u(t) = K\bar{x}(t) = \sum_{i=1}^m K_i x_i(t - \rho_i(t))$$

where  $\bar{x}(t) = \begin{bmatrix} x_1(t - \rho_1(t)) \\ \vdots \\ x_m(t - \rho_m(t)) \end{bmatrix}$

and  $m$  is the number of sensors

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# Theorem

The closed-loop system is exponentially stable if there exist  $P > 0$ ,  $R > 0$ ,  $\bar{R} > 0$ , symmetric matrix  $X$ , and matrices  $N$  and  $\bar{N}$ , with appropriate dimensions, satisfying

$$\begin{bmatrix} P & 0 \\ 0 & 0 \end{bmatrix} + \tau X > 0$$

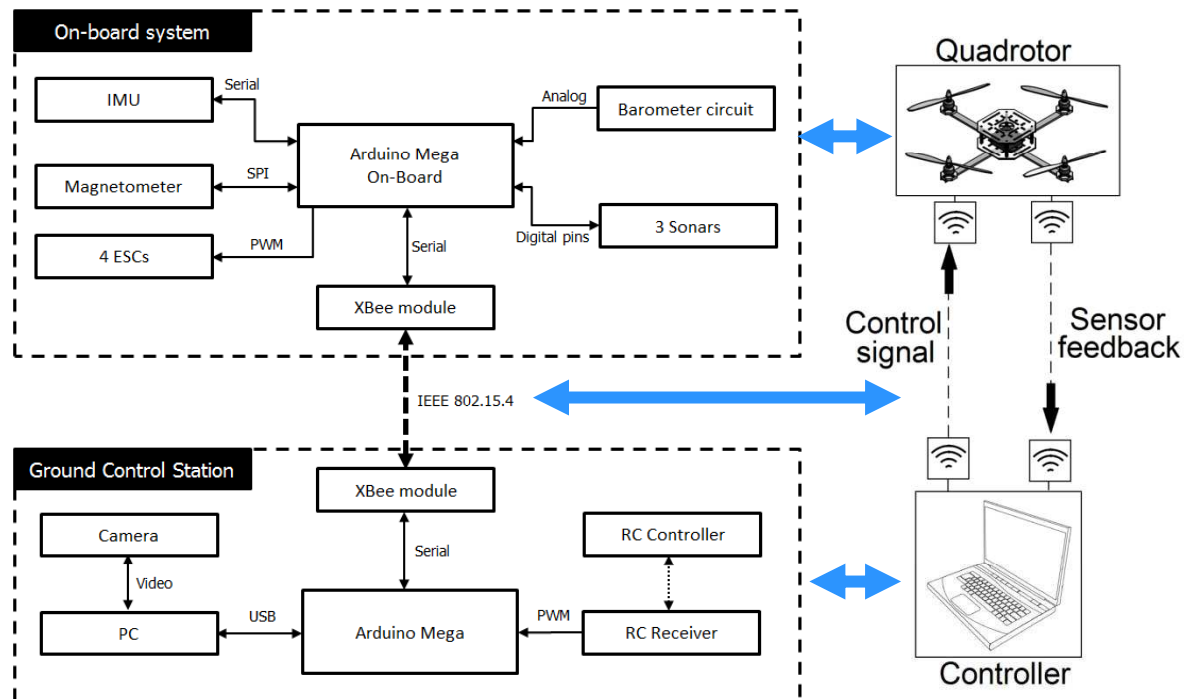
$$\Psi + \tau M_1 < 0$$

$$\begin{bmatrix} \Psi + \tau M_2 & \tau N & \bar{N} \\ \tau N^T & -\tau R & 0 \\ \bar{N}^T & 0 & -\bar{R} \end{bmatrix} < 0$$

where  $\Psi$ ,  $M_1$ , and  $M_2$  are matrix functions of system parameters  $A$ ,  $B$ , and  $K$ .

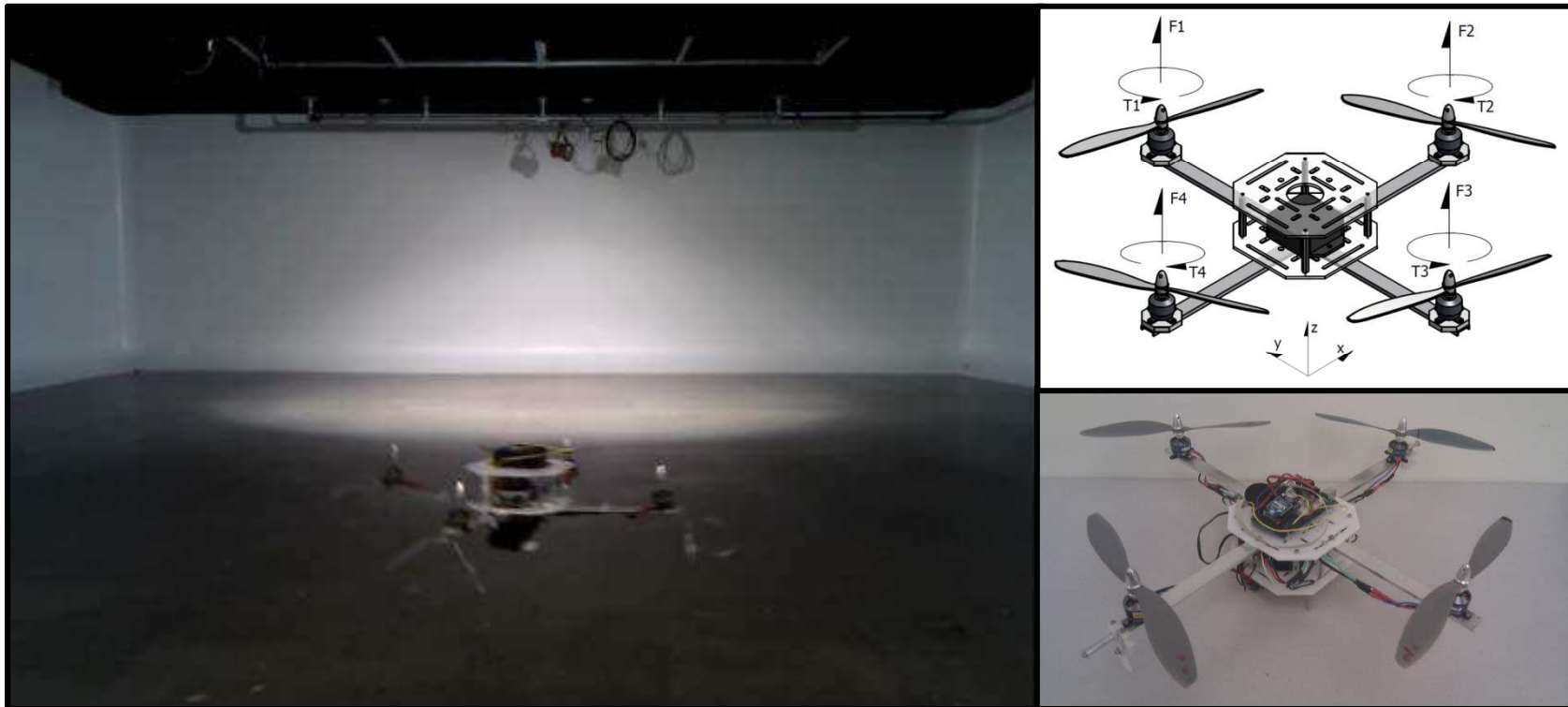


# HYCONS Quadrotor



- Embedded and off-board controllers (through Real-Time Wireless Network) can be implemented.
- Modular design allows to add/replace sensors and components
- Different conditions can be created to study the influence on the system's stability when faults occur on the network, sensors or actuators.

# HYCONS Quadrotor



## Sampled-data linear systems

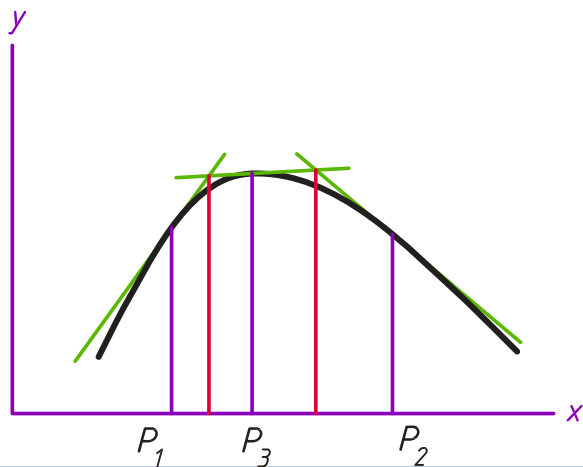
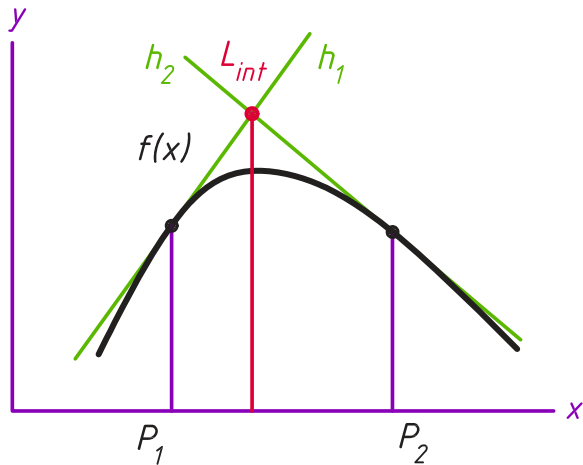
Lyapunov-Krasovskii-based stability conditions

## Sampled-data piecewise affine systems

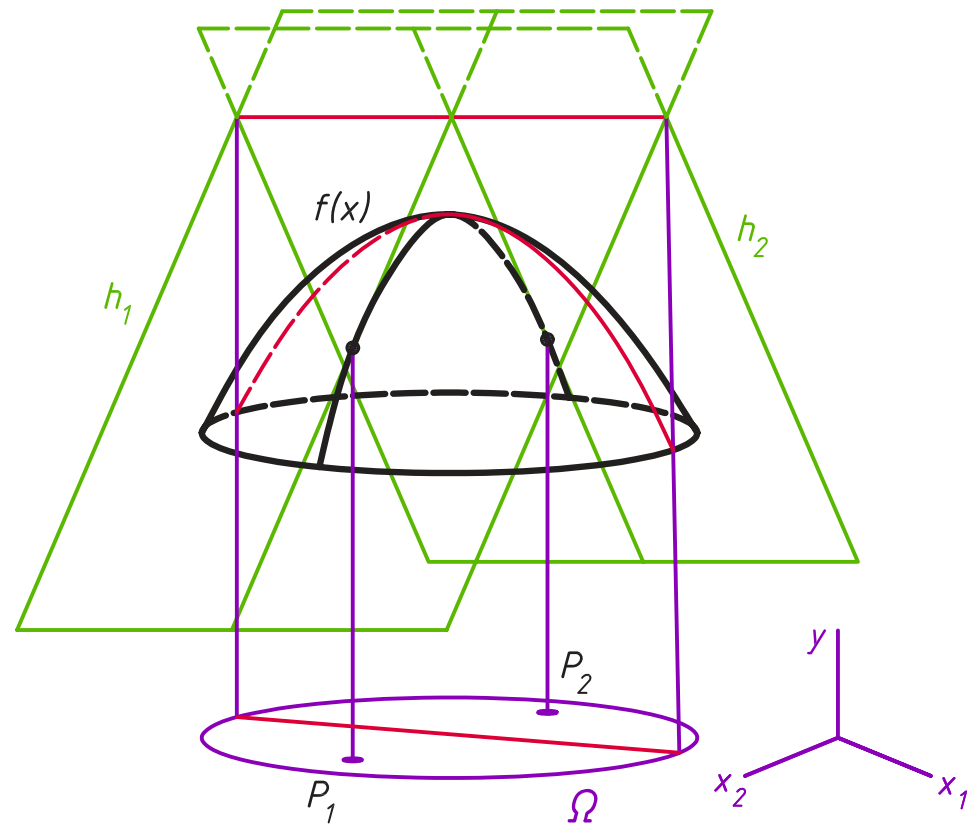
- [Azuma, Imura; 2003]
- [Rodrigues; 2007] Stability conditions for constant sampling intervals
- [Samadi, Rodrigues; 2009] Stability conditions for **uncertain** sampling intervals
- [This talk] **Asymptotic stability** conditions for **uncertain** sampling intervals

# Piecewise Affine Modeling of Nonlinear Systems

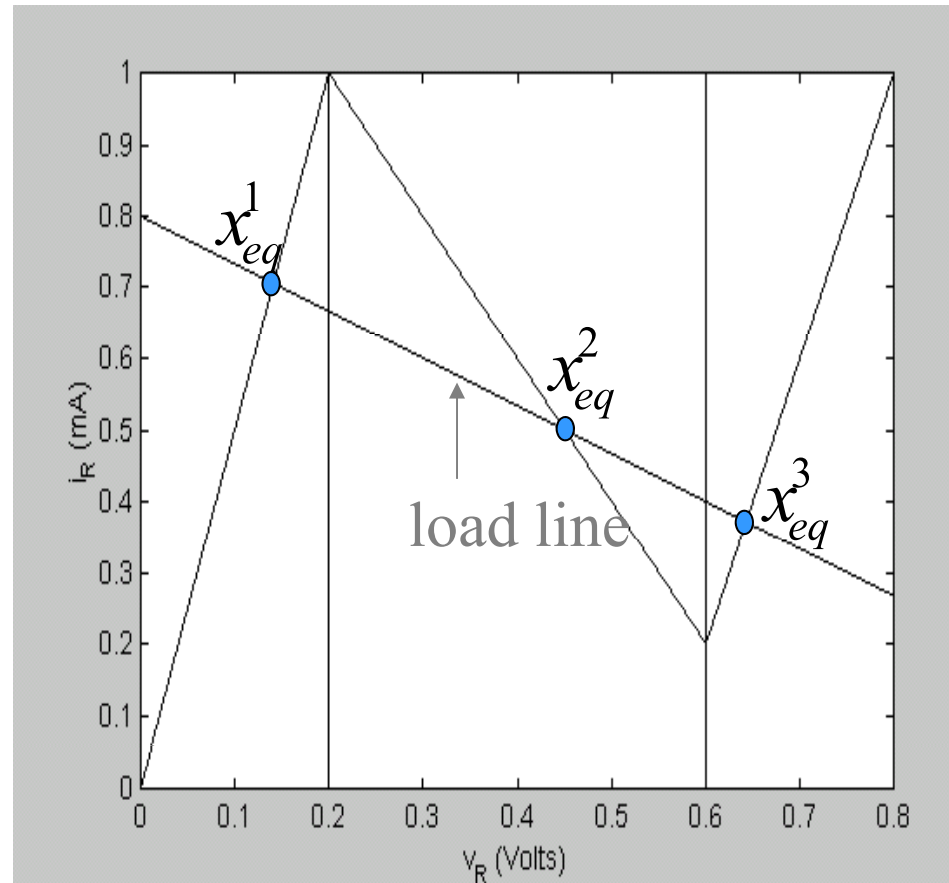
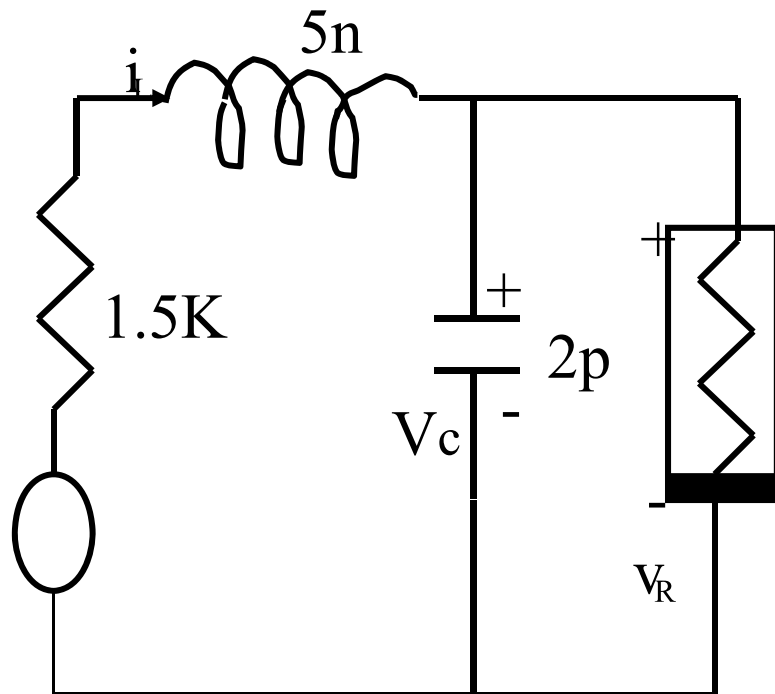
- Curves in 2D



- Surfaces in 3D







- **For the circuit we have**

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -30 & -20 \\ 0.05 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 24 \\ -50f(x_2) \end{bmatrix} + \begin{bmatrix} 20 \\ 0 \end{bmatrix} u$$

- **After replacing the function  $f(\cdot)$  by its expression we get**

$$\dot{x} = A_i x + b_i + B_i u, \quad x \in R_i$$

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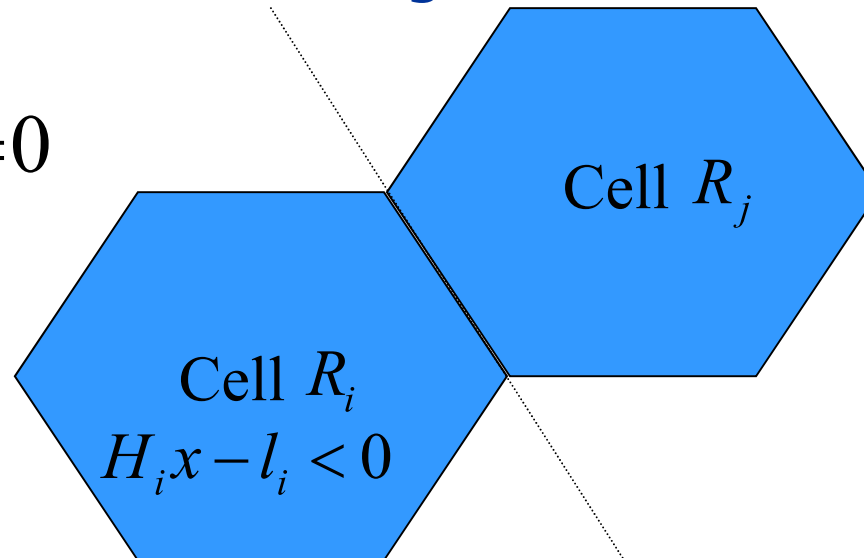
- Dynamics

$$\dot{x} = A_i x + b_i + B_i u, \quad x \in R_i, \quad f_i(x) = A_i x + b_i, \quad g_i(x) = B_i$$

$$y = C_i x + d_i$$

- Switching when

$$h_{ij}(x) = H_{ij}^T x + l_{ij} = 0$$



$$x = F_{ij} z + f_{ij}$$

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## Piecewise Affine Controller Synthesis

- **Given a piecewise-affine system**

$$\dot{x} = A_i x + b_i + B_i u, \quad x \in R_i$$

**find a stabilizing piecewise-affine state feedback control signal**

$$u = K_i x + k_i, \quad x \in R_i$$

**that exponentially stabilizes the closed-loop system to the origin and analyze its performance when the measurements are subject to norm bounded noise.**

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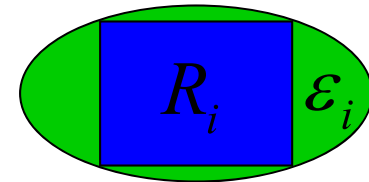


- **Quadratic Lyapunov function**

$$V = x^T P x$$

- **Assume**  $R_i$  **is contained in a union of ellipsoids of the form**

$$\mathcal{E}_{ij} = \left\{ x \mid \left\| E_{ij} x + f_{ij} \right\| \leq 1 \right\}$$



$$V > 0, x \in R_i \Rightarrow \dot{V} < -\alpha V$$

$$P > 0, \quad \lambda_{ij} < 0$$

$$\begin{bmatrix} \bar{A}_i^T P + P \bar{A}_i + \alpha P + \lambda_{ij} E_{ij}^T E_{ij} & (P \bar{b}_i + \lambda_{ij} E_{ij}^T f_{ij}) \\ (\cdot)^T & -\lambda_{ij} (1 - f_{ij}^T f_{ij}) \end{bmatrix} < 0$$

$$\bar{A}_i = A_i + B_i K_i, \quad \bar{b}_i = b_i + B_i k_i$$

- **For piecewise-affine slab systems the conditions are equivalent to (\*)**

$$Q > 0, \quad \mu_i < 0$$

$$\begin{bmatrix} A_i Q + Q A_i^T + B_i Y_i + Y_i^T B_i^T + \alpha Q + \mu_i \bar{b}_i \bar{b}_i^T & (Q E_{ij}^T + \mu_i \bar{b}_i f_{ij}^T) \\ (\cdot)^T & -\mu_i (I - f_{ij} f_{ij}^T) \end{bmatrix} < 0$$

$$Q = P^{-1}, \quad \mu_i = \lambda_i^{-1}, \quad \bar{b}_i = b_i + B_i k_i, \quad Y_i = K_i Q$$

**where**

$$\begin{aligned} & \text{find } Q, Y_i, k_i, \mu_i \\ & \text{s.t. } (*) , -l_0 < k_i < l_0 \end{aligned}$$

- **Algorithm 1 (Rodrigues, Boyd, Systems & Control Letters 2005)**

1. **Grid the domain of  $k_i, i = 1, \dots, N,$**
2. **For fixed  $\alpha \geq 0$  , solve LMI for each point in the grid until feasible point is found**

- **Algorithm 2 (Rodrigues, Boyd, Systems & Control Letters 2005)**

**Trace Maximization Algorithm: iterative algorithm with convex relaxations. Yields exact solution when the obtained solution makes optimization functional equal to zero**

- **Algorithm 3 (Samadi, Rodrigues, Automatica 2009)**

**Ignore term  $\mu_i \bar{b}_i \bar{b}_i^T$  because this term is negative semidefinite. Solve relaxed problem. The solution to relaxed problem is also a solution to the original problem**

- **Analysis under measurement error**

$$y = x + \eta, \quad \|\eta\| < N$$

- **Control Input**

$$u = K_j y + k_j, \quad y \in \mathfrak{R}_j$$

- **Closed Loop System**

new terms

$$\dot{x} = \left( A_i + B_i K_i + \mathbf{B}_i \Delta \mathbf{K}_{ij} \right) + b_i + B_i k_i + \mathbf{B}_i \left( \Delta \mathbf{k}_{ij} + \mathbf{K}_j \eta \right)$$

$$\Delta K_{ij} = K_j - K_i, \quad \Delta k_{ij} = k_j - k_i$$

- **Theorem: The trajectories of the closed-loop system converge exponentially to the set**

$$\Omega = \left\{ x \mid V(x) \leq \sigma_{\max}(P) \mu_{\theta}^2 \right\}$$

**provided**

$$\Delta K < \frac{\sigma_{\min}(P) \alpha \theta}{2 \sigma_{\max}(P) B},$$

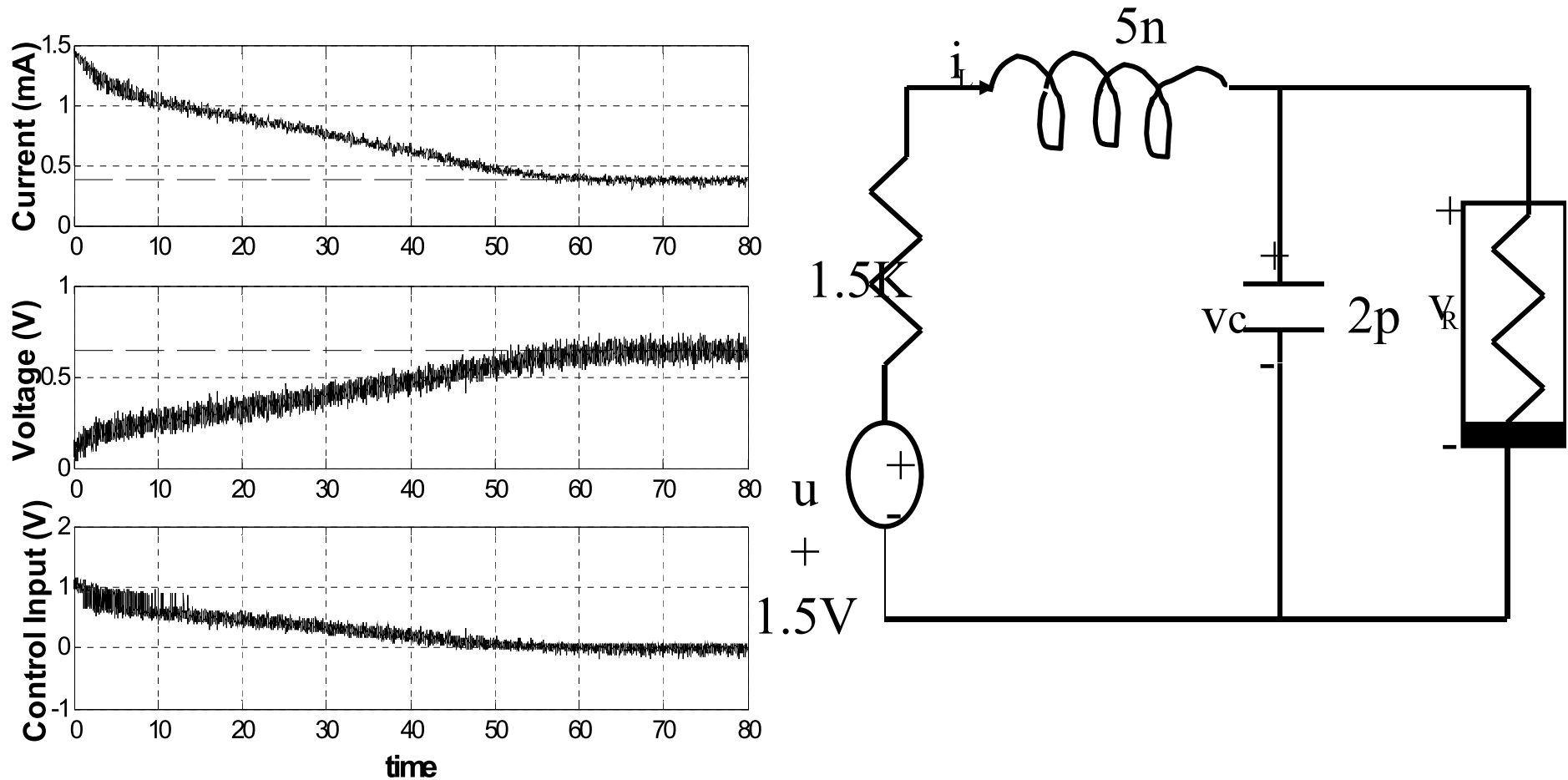
**where**

$$\mu_{\theta} = \frac{2 \sigma_{\max}(P) B (KN + \Delta k)}{\alpha \theta \sigma_{\min}(P) - 2 \sigma_{\max}(P) B \Delta K},$$

$$0 < \theta < 1, B = \max_i \|B_i\|, K = \max_i \|K_i\|,$$

$$\Delta K = \max_{i,j} \|\Delta K_{ij}\|, \Delta k = \max_{i,j} \|\Delta k_{ij}\|$$

- **Norm bounded noise (Gaussian noise passed through saturation block)**





- **Piecewise quadratic Lyapunov function:**

$$V(x) = \sum_{i=1}^M \beta_i(x) V_i(x), \quad \beta_i(x) = \begin{cases} 1, & x \in R_i \\ 0, & x \in R_j, j \neq i \end{cases}$$

$$V_i(x) = \bar{x}^T \bar{P}_i \bar{x}, \quad \bar{P}_i = \begin{bmatrix} P_i & q_i \\ q_i^T & r_i \end{bmatrix}$$

- **Feedback controller:**

$$u = K_i x + k_i = \bar{K}_i \bar{x}, \quad \bar{x} = \begin{bmatrix} x & 1 \end{bmatrix}^T, \quad x \in R_i$$

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1. **Design a linear local controller in the region holding the equilibrium point for local performance.**
2. **Find a local quadratic Lyapunov function.**
3. **Minimize the upper bound of the difference between the closed-loop dynamics of all other regions and the reference model:**

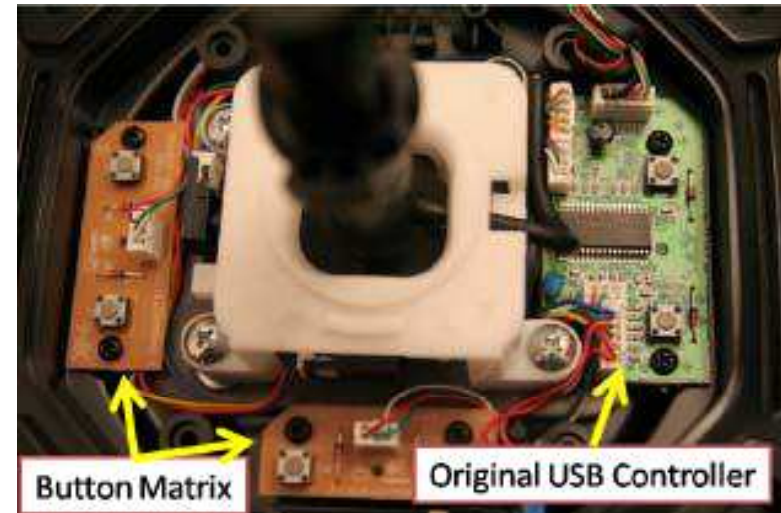
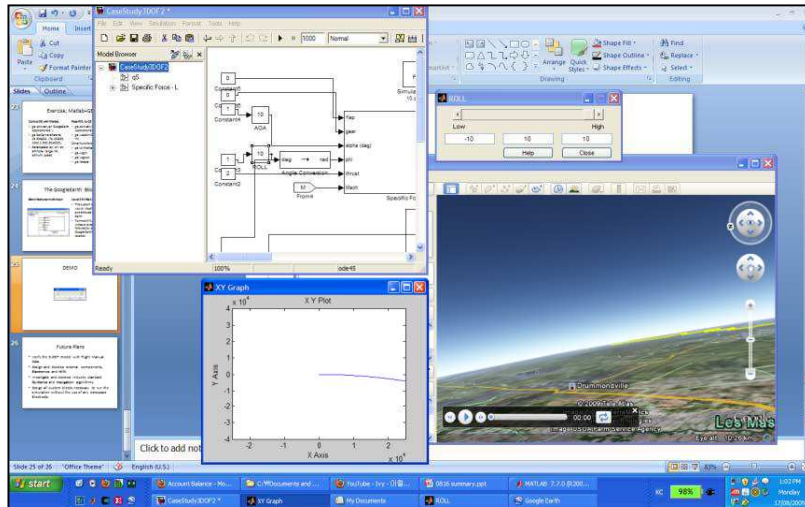
$$\left\| \bar{A}_i + \bar{B}_i \bar{K}_i - (\bar{A}_{i^*} + \bar{B}_{i^*} \bar{K}_{i^*}) \right\| < \gamma$$

**subject to the following constraints:**

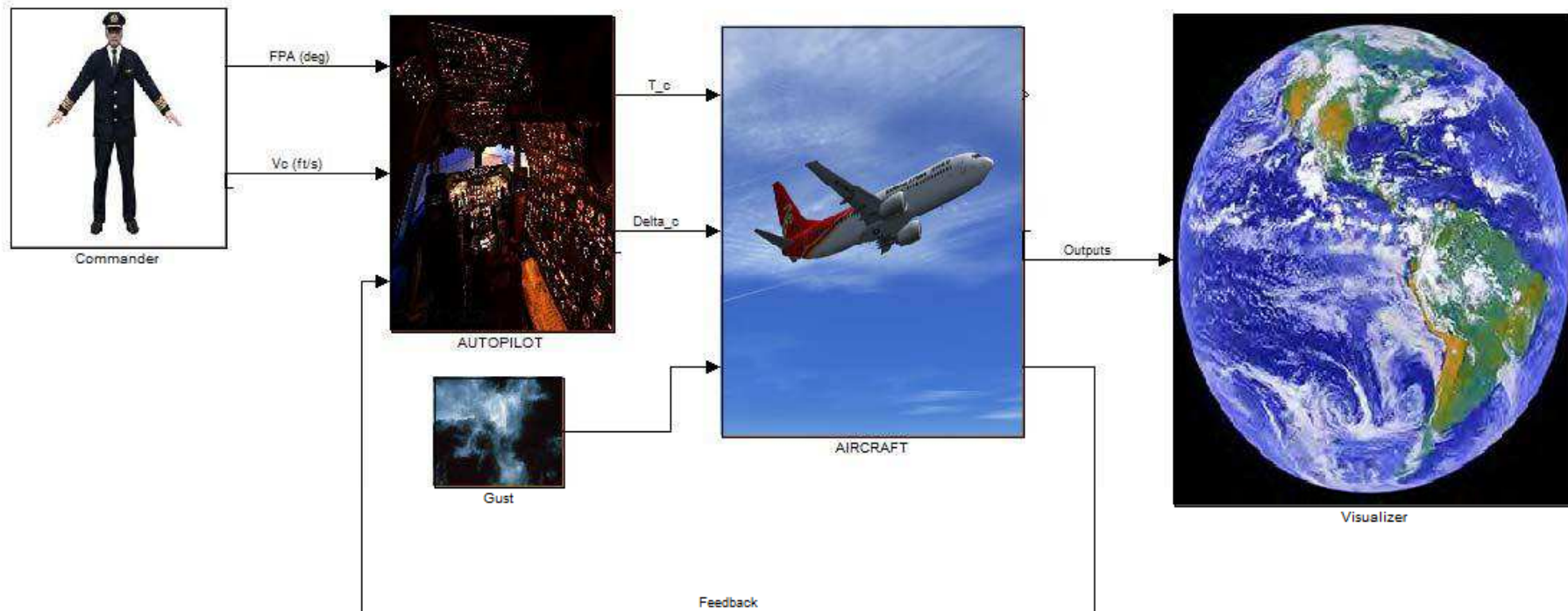
- **Continuity of the control input and Lyapunov function**  $V(x) > 0$   $\dot{V}(x) < 0$

Given  $x_{cl}$  fix  $P_{i^*}$ ,  $K_{i^*}$ ,  $k_{i^*}$  and solve

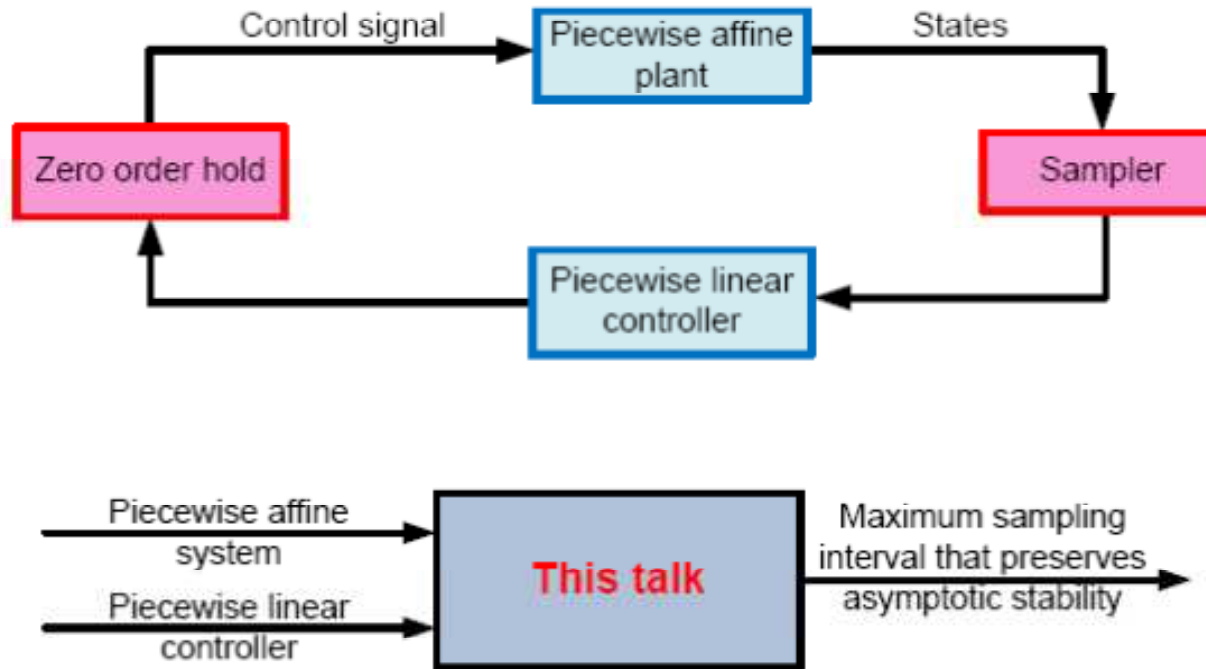
$$\begin{aligned}
 & \min(\beta) \\
 \text{s.t.} \quad & \bar{P}_i \equiv \begin{bmatrix} P_i & -P_i x_{cl} \\ -x_{cl}^T P_i & r_i + x_{cl}^T x_{cl} \end{bmatrix} \\
 & P_i = P_i^T > 0 \\
 & \bar{F}_{ij}^T (\bar{P}_i - \bar{P}_j) \bar{F}_{ij} = 0, \text{ for } j \in \mathcal{N}_i \longrightarrow \mathbf{V \text{ continuous}} \\
 & (\bar{K}_i - \bar{K}_j) \bar{F}_{ij} = 0, \text{ for } j \in \mathcal{N}_i \longrightarrow \mathbf{Continuity of control} \\
 & Z_i \succ 0 \longrightarrow \mathbf{input} \\
 & \bar{P}_i - \check{E}_i^T Z_i \check{E}_i > 0 \longrightarrow \mathbf{Positive definiteness of} \\
 & \Lambda_i \succ 0 \longrightarrow \mathbf{V_i(x)} \\
 & \bar{P}_i (\bar{A}_i + \bar{B}_i \bar{K}_i) + (\bar{A}_i + \bar{B}_i \bar{K}_i)^T \bar{P}_i + \check{E}_i^T \Lambda_i \check{E}_i < 0 \longrightarrow \mathbf{Decrease over time} \\
 & -K_{Lim} \prec \bar{K}_i \prec K_{Lim} \\
 & -\beta \prec (\bar{A}_i + \bar{B}_i \bar{K}_i) - (\bar{A}_{i^*} + \bar{B}_{i^*} \bar{K}_{i^*}) \prec \beta \\
 & \bar{K}_{i^*} = [K_{i^*} \quad k_{i^*}] \\
 & \bar{P}_{i^*} = \begin{bmatrix} P_{i^*} & -P_{i^*} x_{cl} \\ -x_{cl}^T P_{i^*} & x_{cl}^T x_{cl} \end{bmatrix} \\
 & \text{for } i \in \mathcal{I} = \{1, \dots, M\}, i \neq i^*
 \end{aligned}$$



# Matlab/Google Earth Simulator







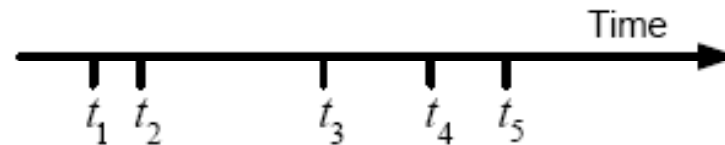
## Objectives

- Sufficient conditions for **asymptotic stability** of sampled-data piecewise affine systems
- Optimization problem in terms of **linear matrix inequalities**



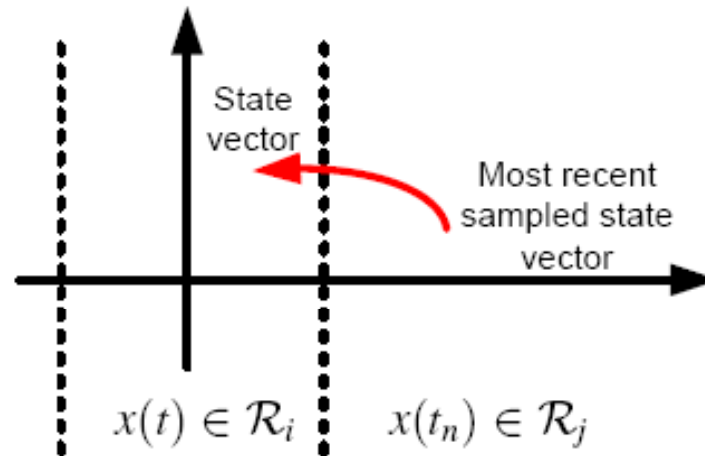
# Challenge: time-varying delay

Uncertain sampling intervals



$$\epsilon = \inf_{n \in \mathbb{N}} (t_{n+1} - t_n) > 0 \quad \text{and} \quad \tau = \sup_{n \in \mathbb{N}} (t_{n+1} - t_n) > 0$$

State vector and its most recent sampling might be in **different regions**



$$\begin{aligned} \forall t \in [t_n, t_{n+1}) : \quad \dot{x}(t) &= A_i x(t) + a_i + BK_j x(t_n) \\ &= A_i x(t) + a_i + BK_i x(t_n) + Bw(t) \\ &\quad \downarrow \\ w(t) &= (K_j - K_i)x(t_n) \end{aligned}$$

$$\|w(t)\| \leq \Delta K \|x(t_n)\|, \quad \Delta K = \max_{i,j} \|K_j - K_i\|$$

# Theorem

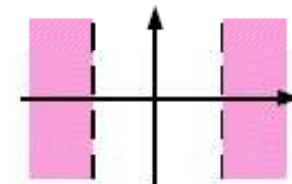
Consider a **piecewise affine system** in feedback with a **sampled-data piecewise linear controller** with **sampling intervals larger than  $\epsilon$  and smaller than  $\tau$** . The closed-loop system is **asymptotically stable** if there exist  $P > 0$ ,  $R > 0$ , and  $X > 0$ , symmetric matrices  $\Lambda_i \succeq 0$ ,  $i \notin I^*$ , matrices  $N_i$ ,  $i \notin I^*$ , and  $\bar{N}_i$ ,  $i \in I^*$ , with appropriate dimensions, and  $\gamma > 0$ ,  $0 < \theta < 1$ , and  $\eta > 0$ , satisfying

$$\Delta K^2 \gamma < \theta$$

- for all regions  $\mathcal{R}_i$  that do not contain the origin

$$\Omega_i + \tau(M_{1i} + M_{2i}) + S_i < 0$$

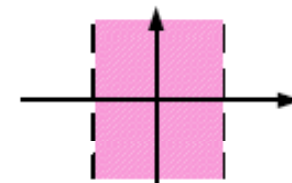
$$\begin{bmatrix} \Omega_i + \tau(M_{2i} + M_{3i}) + S_i & \tau N_i \\ \tau N_i^T & -\tau R \end{bmatrix} < 0$$



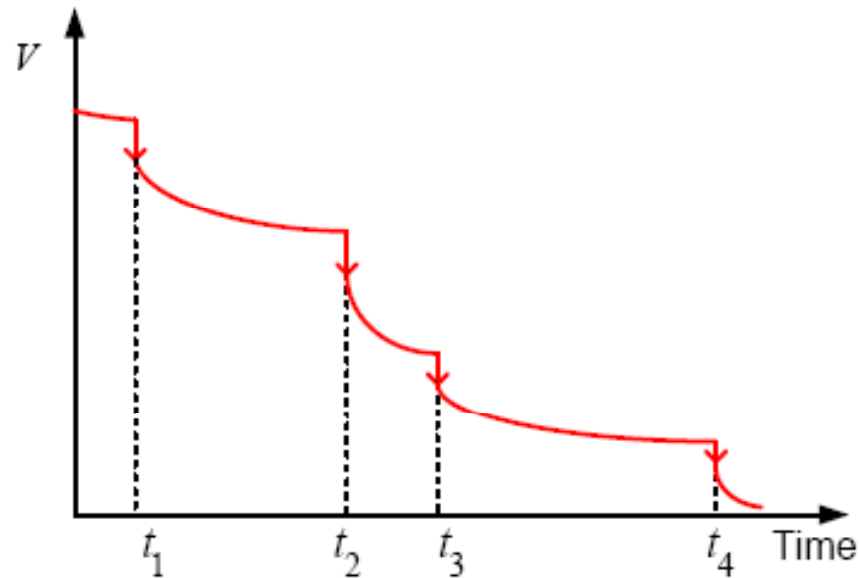
- for all regions  $\mathcal{R}_i$  that contain the origin

$$\bar{\Omega}_i + \tau(\bar{M}_{1i} + \bar{M}_{2i}) < 0$$

$$\begin{bmatrix} \bar{\Omega}_i + \tau(\bar{M}_{2i} + \bar{M}_{3i}) & \tau \bar{N}_i \\ \tau \bar{N}_i^T & -\tau R \end{bmatrix} < 0$$



# Idea of the proof



The inequalities in the Theorem  $\Rightarrow \dot{V}(t) < 0, t \in (t_n, t_{n+1}), \forall n \in \mathbb{N}$

# Maximizing the sampling time

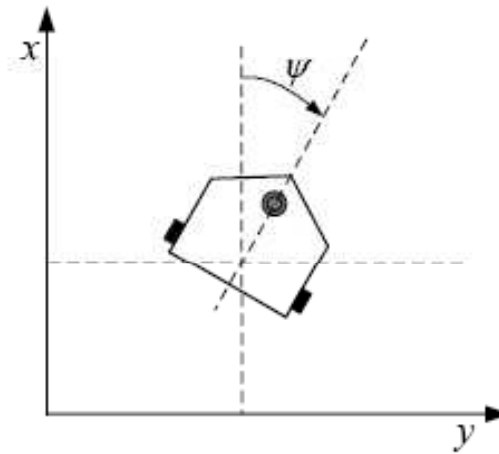
maximize  $\tau$

subject to  $P > 0, R > 0, X > 0, \Lambda_i \succeq 0$ , for  $i \notin I^*$ ,

$\gamma > 0, 0 < \theta < 1, \eta > 0$ ,

and the linear matrix inequalities in the Theorem

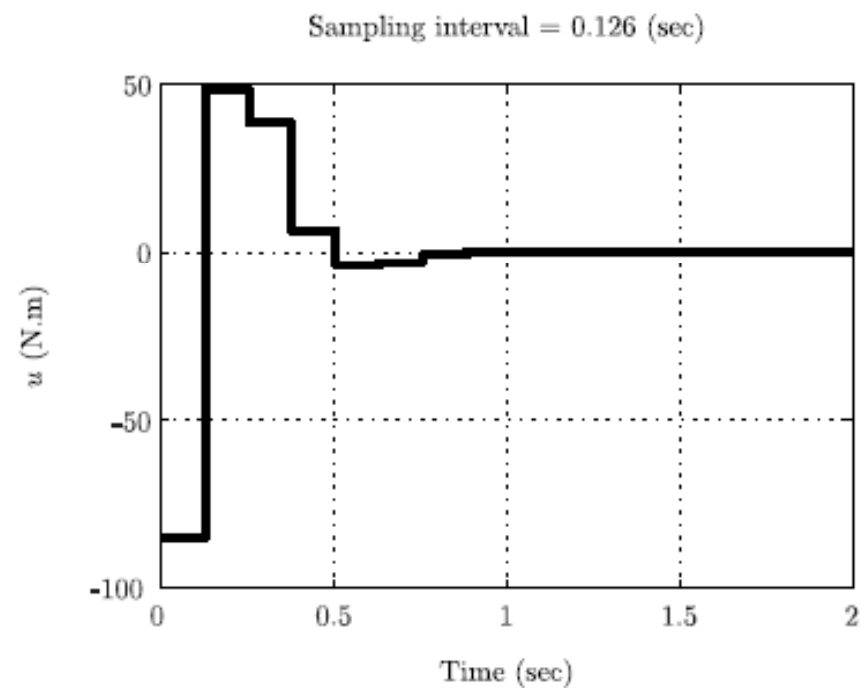
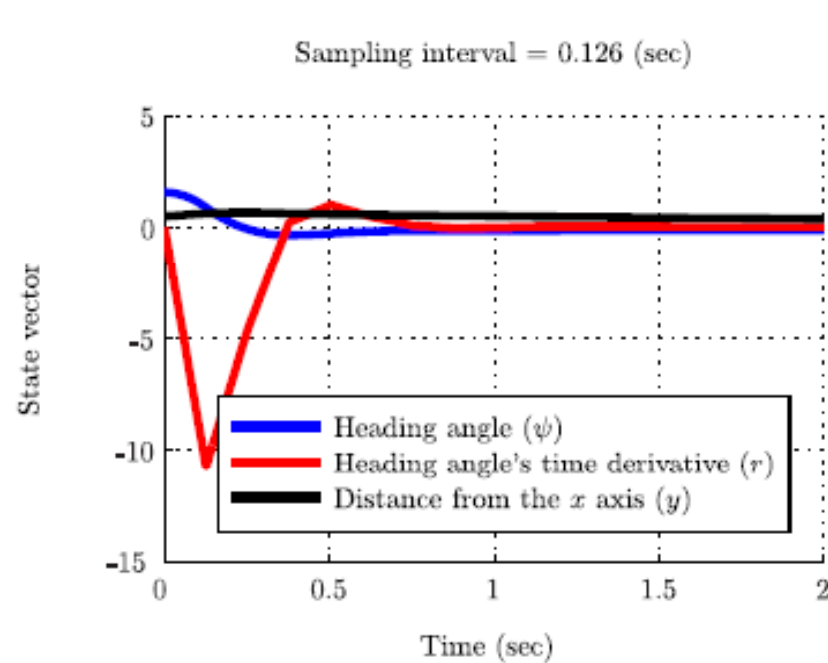
## Example: Path Following



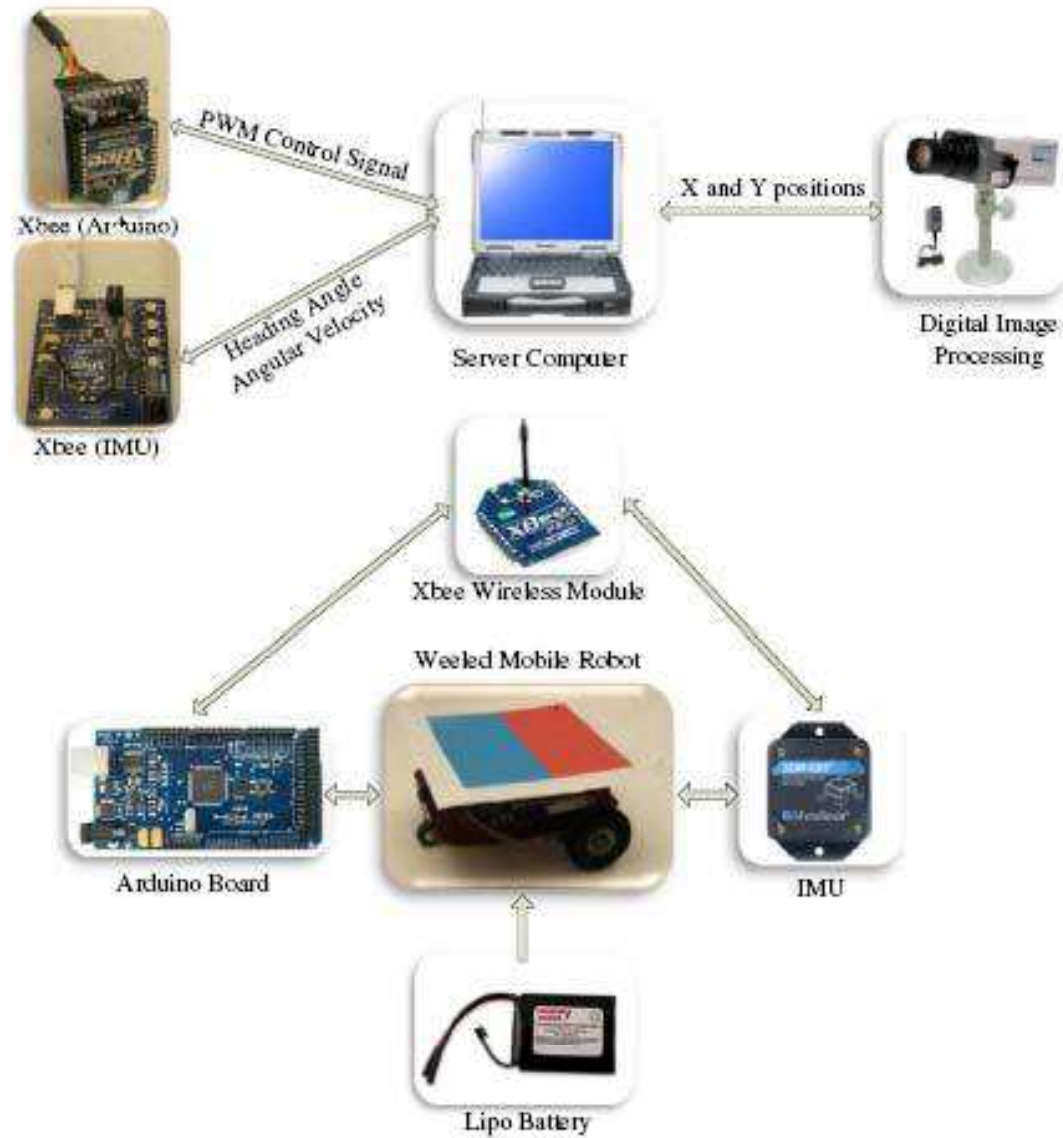
$$\begin{bmatrix} \dot{\psi} \\ \dot{r} \\ \dot{y} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & -k/I & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \psi \\ r \\ y \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ v \sin(\psi) \end{bmatrix} + \begin{bmatrix} 0 \\ 1/I \\ 0 \end{bmatrix} u$$

$$k = 0.01 \text{ (Nms)}, I = 1 \text{ (Kgm}^2\text{)}$$

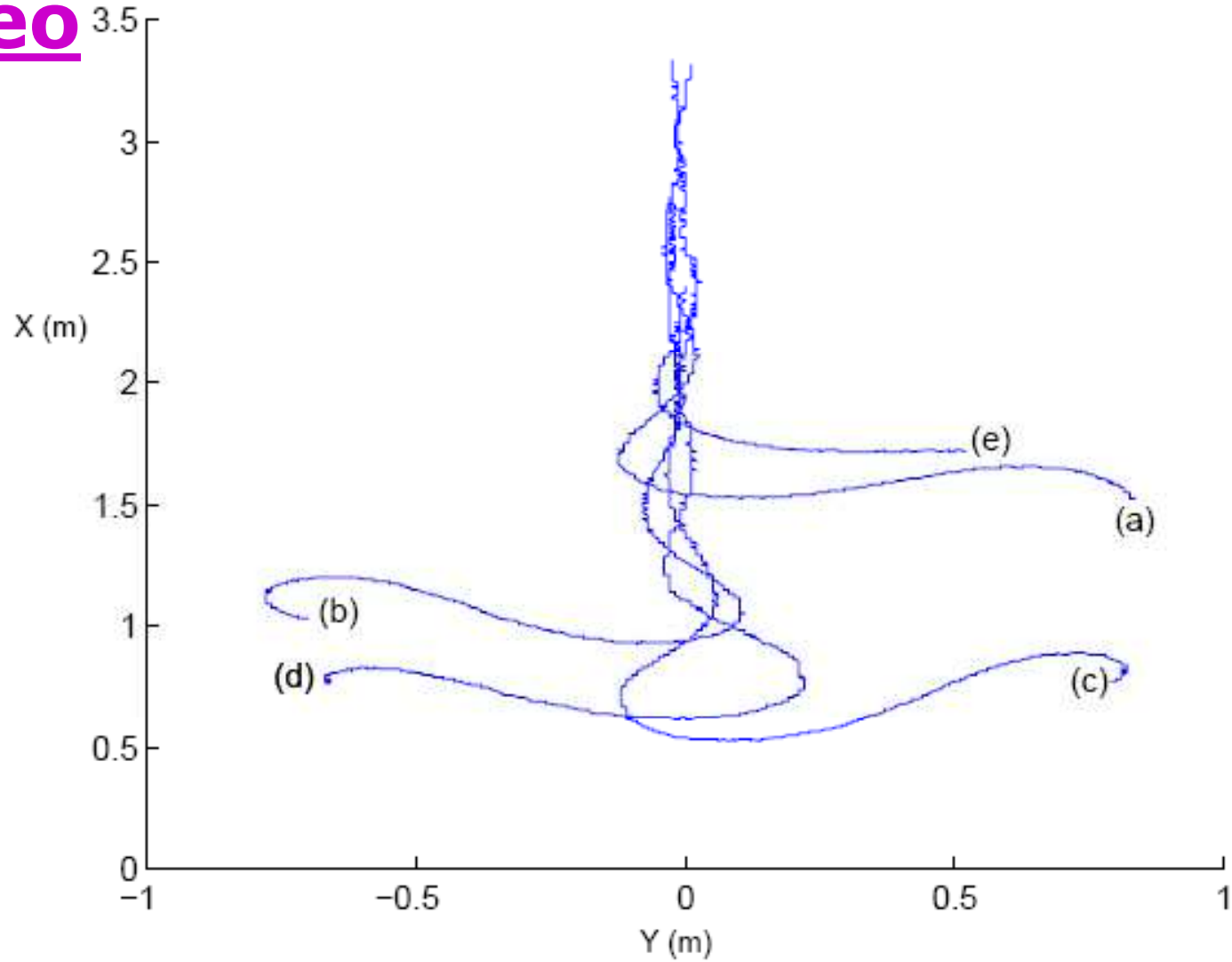




$$x(0) = [\psi, r, y]^T = [\pi/2, 0, 0.5]^T$$



## Video

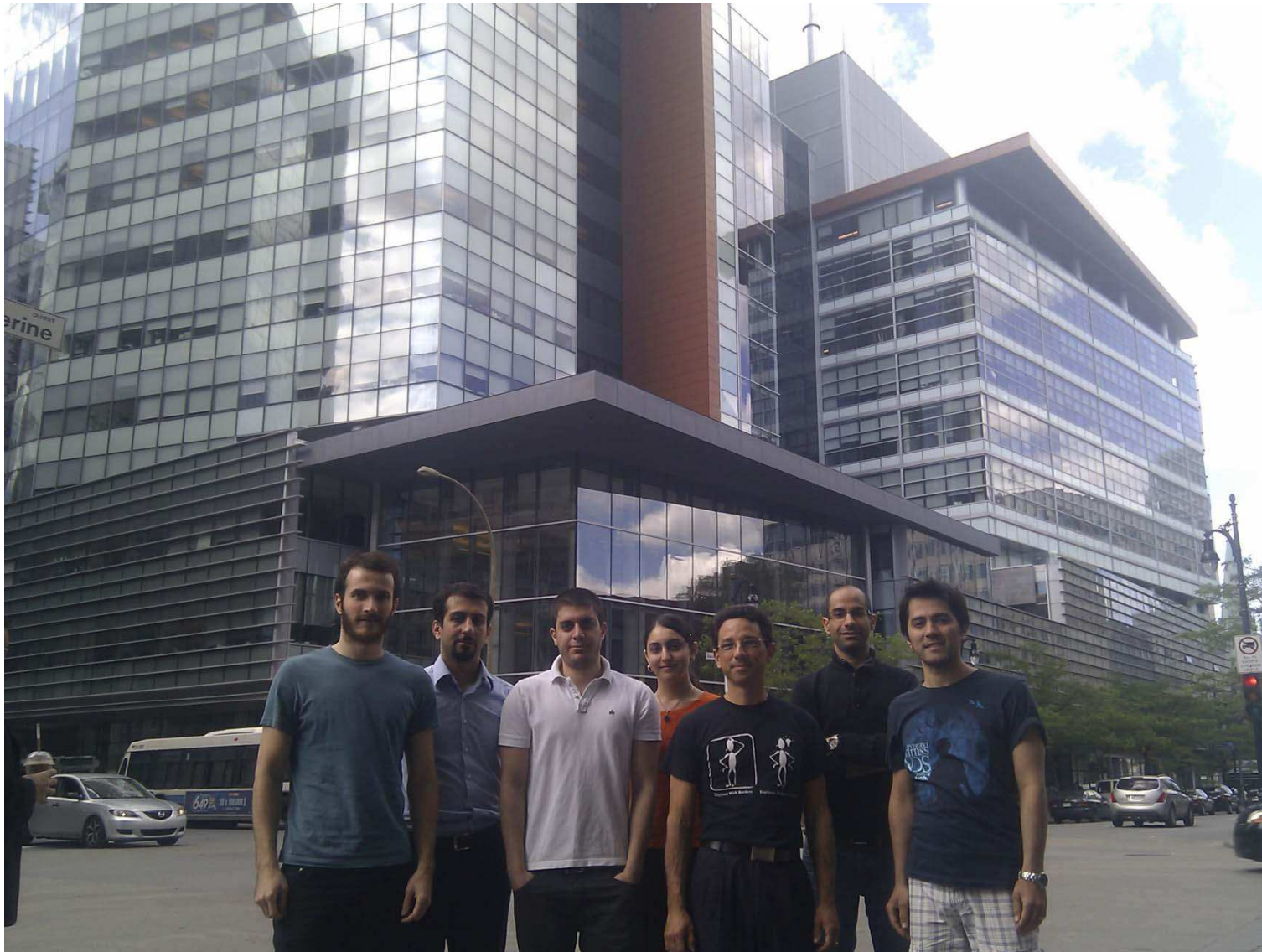


Plot thanks to Behnam Gholitabar

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# Conclusions

- **Applications naturally provide case studies where systems are networked**
- **Different sensors have different sampling rates**
- **A theory of stability for multirate networked linear systems was proposed and cast as LMIs**
- **This theory has been extended to PWA sampled-data systems**



**Thank you !!! <http://hycons.encs.concordia.ca>**