Classical Control Using H^∞ Methods
Rough Draft

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Preface

Purpose of this book

One of the main accomplishments of control in the 1980's was the development of a subject called H^∞-control. This book teaches control system design using H^∞ techniques. The first parts of the book are aimed at students of control at any level who want an H^∞ supplement to their control course. The later parts of the book treat the theory of H^∞ control.

Since the book is highly modular the theory parts can be read independently of the design parts and vice versa. Thus the book should be useful for three purposes.

Control systems design (Parts I and II).

We believe that the approach presented here has three virtues. First it is conceptually simple. Secondly it corresponds directly to what is often called "classical control", which is good simply because of the widespread appeal of classical frequency domain methods. Finally, classical control has always been presented as trial and error applied to specific cases; this book lays out a much more precise (almost axiomatic) approach. This has the tremendous advantage of converting an engineering problem to one which can be put directly into a mathematical optimization package. While some trial and error may be needed, our approach greatly reduces it.

A student who learns Part I should have a good feel for how engineering specs are encoded as precise mathematical constraints.

A theory for frequency domain CAD (Parts III and IV).

Part III gives a theory of H^∞ control which is no more difficult to understand than other approaches but which applies to much more general problems. This approach uses a few simple qualitative principles about analytic functions (which have of broad engineering value) to produce a seemingly qualitative picture of what properties an optimal controller should have. Rather surprisingly this physically appealing characterization of an optimal controller leads directly to highly effective computer algorithms.

Part IV and the appendices extend the basics presented in Part I, II and III in several ways.

Research in engineering and mathematics

The core of H^∞ control is optimization of a performance measure over the family of analytic functions. Parts III and IV integrate results that have appeared in print since the early 80's and while a powerful and unified theory is emerging the area is new enough that much remains to be done. The theory is interesting in itself, and has connections and applications to other fields, e.g. operator theory and several complex variables in mathematics or amplifier design and antenna design in engineering. Who turns directly to Part III and Part IV should find them a readable account of recent developments.

Optimal design

We shall always deal with a situation where part of a linear system is given (called the plant in control theory). We want to find the additional part f (the designable part) so that the whole system meets some requirements.

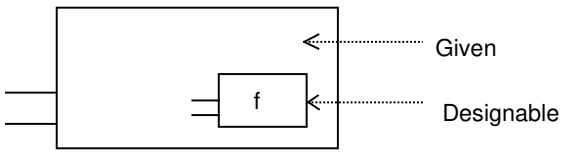

Figure 0.1: The designable part of the system.

A high-level description of the design method described in this book is:

I. List requirements carefully and find a mathematical representation for them.

II. Obtain a performance function Γ from the given part of the system and the requirements listed in I, in terms of the designable variable f. The performance function is a function Γ of frequency ω and f. In other words, the performance of the closed loop system at frequency ω is $\Gamma(j\omega, f(j\omega))$. The function Γ is actually a cost function; the smaller its value, the better the design.

III. Optimize the performance to obtain an acceptable system, or conclude that no such system exists with the given requirements.

This book presents a list of requirements that are sound from the physical point of view yet simple mathematically. The list of requirements discussed here is by no means complete: as more is understood about systems, more requirements can be added to those in this book. It is our contention that the framework is flexible enough to accommodate them. Several examples illustrate the practical solution of design problems using steps I – III.

H^∞-Control optimizes the performance over all frequencies, not just averages (mean square) performance over frequencies. This approach is true to the physical problem where the older mean square optimization approaches distorts engineering specifications in order to produce a mathematically easy problem. Fortunately in the last 15 years the mathematics of H^∞ has become powerful enough to solve engineering problems.

Software

This book also can serve to introduce the control software package OPTDesign, which runs under Mathematica. The book is independent of the software; however, the companionship of the software provides a richer experience. With OPTDesign the reader can easily reproduce the calculations done here in the solved examples, and even try variations on them.

SISO and MIMO

This book emphasizes single-input–single-output (SISO) systems. However, the methods used here can be generalized readily to multiple-input–multiple-output systems (MIMO). MIMO design problems are not supported by the current version of the software package OPTDesign. However, the optimization routine Anopt used by OPTDesign has the capability of solving optimization problems of the kind that arise in MIMO design problems.

Frequency domain and time domain

One of the fundamental limitations of frequency domain techniques for system design has been the lack of knowledge about how to translate performance measures in the time domain to the frequency domain. This is no simple problem, for there are deep and complicated connections between a function and its Laplace transform. Some results have been obtained by mathematicians since 1930, but they have not been incorporated in practical design [1]. This may be explained by the fact that to take full advantage

[1] See the comment in [Hor, page 190]

of these results requires well developed optimization theory, computational methods, and computer capabilities. Recent advances in these areas make it possible to use some of the aforementioned results. In this book, we take advantage of this and present a method for dealing with time domain requirements using frequency domain tools.

Low order models

The mathematics presented here and implemented in OPTDesign produces solutions in the form of values of a function on a grid on the $j\omega$ axis, rather than as a rational function. Although it is possible to obtain rational functions here, order reduction and identification is not the main ingredient of the method, and thus it is not emphasized in this exposition[2].

Recommended background

The reader should know about basic control concepts such as those contained in the popular textbooks [FPE], [D] and [O].

Advanced books that present H^∞ theory but with a different approach include [Fr], [LG], [BGR], [FF], [GM], [DFT], [BB], [H], [Dy],[L]. All of these books are based on the same type of mathematics, which are extensions of something called Nevanlinna-Pick, Nehari and Commutant Lifting theories. The mathematical core of our book, presented in the later parts is fundamentally different.

A book that that can be used at the undergraduate level and that contains many recent developments in the field is [DFT]. However, we feel that the approach taken in our book is simpler and more direct.

Thanks

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[2] The software package OPTDesign has procedures for approximating discrete data with rational functions.

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Code development

OPTDesign and its companion Anopt are based on algorithms due to Helton, Merino and Walker, and written in Mathematica by Orlando Merino, Julia Myers and Trent Walker. Also Daniel Lam, Robert O'Barr, Mark Paskowitz and Mike Swafford contributed. Earlier versions of Anopt (Fortran, 1989) were designed and written by Jim Bence, J. William Helton, Julia Myers, Orlando Merino, Robert O'Barr and David Ring. An even earlier Fortran package is Approxih by David Schwartz and J. W. Helton (1985).

OPTDesign

The software package OPTDesign is available in the language Mathematica. To obtain OPTDesign, send electronic mail to *anopt@.ucsd.edu* or see the instructions in the Appendix.

J. William Helton *Orlando Merino*

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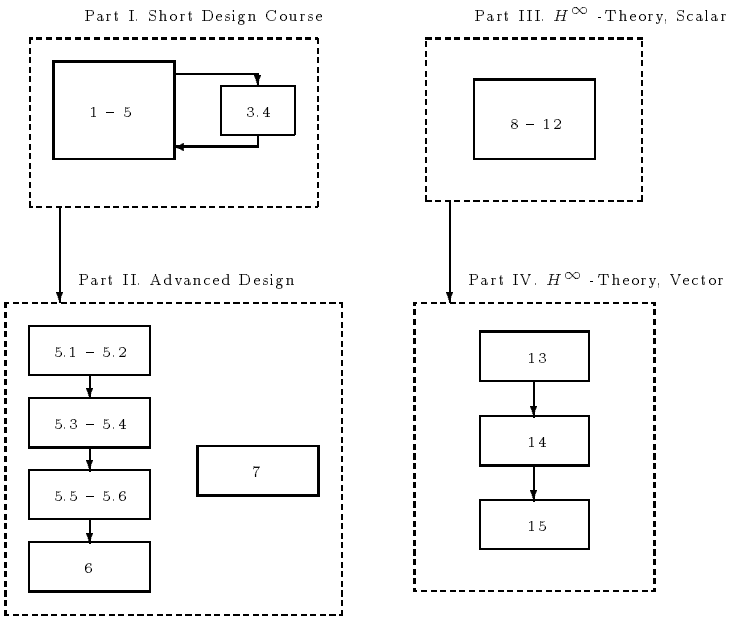

Figure 0.2: Paths to be followed in order to read this book. The short course includes chapters 1–5. More advanced studies may include one or more of the topics in Part II in the order indicated by the arrows. Graduate studies may include the H^∞ theory, presented in parts III and IV.