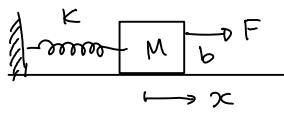


SISO uncertainty and Robustness

Main idea: because of modeling limitation, there is always some uncertainty in the plant model. Thus, instead of a single unique plant model $G(s)$, we have a family of plants $\bar{\Pi}$, i.e. any $G_p \in \bar{\Pi}$ is a possible plant model

Example: Mass-spring-damper system



Suppose that b is not known precisely, but given in a range $b_{\min} \leq b \leq b_{\max}$

Example: high frequency modes of mechanical systems are typically ignored and can be a source of uncertainty.

Challenges:

- How to model uncertainty
- How to make sure that close loop stability is retained under uncertainty
- How to make sure that desired performance is retained

In modeling the uncertainty, we want to separate the uncertainty from the plant-model. Identify a plant model $G \in \bar{\Pi}$ as the nominal model, and other element $G_p \in \bar{\Pi}$ is a perturbation of G .

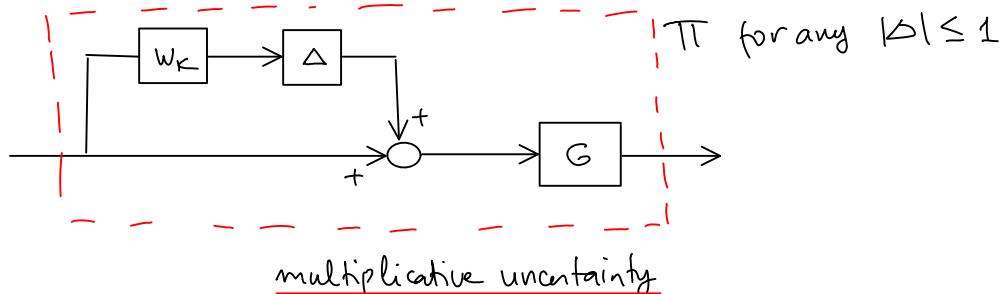
Example: Suppose that $G_p(s) = K G_0(s)$, where $K_{\min} \leq K \leq K_{\max}$

Define: $\bar{K} = \frac{K_{\min} + K_{\max}}{2}$; $w_K = \frac{K_{\max} - K_{\min}}{2 \bar{K}}$

Thus: any $K \in [K_{\min}, K_{\max}]$ can be written as $\bar{K}(1 + w_K \Delta)$ for some $-1 \leq \Delta \leq 1$.

Therefore any $G_p(s) = K G_0(s) = \bar{K} G_0(s)(1 + w_K \Delta)$

We can define the nominal model $G = \bar{K} G_0$, and $G_p = G(1 + w_{\text{ic}} \Delta)$
 Thus the whole family of uncertain models can be represented as



Another example: $G_p(s) = (1 + s\bar{\tau}) G_0(s)$ with $\tau_{\min} \leq \tau \leq \tau_{\max}$
 can be modeled as multiplicative uncertainty

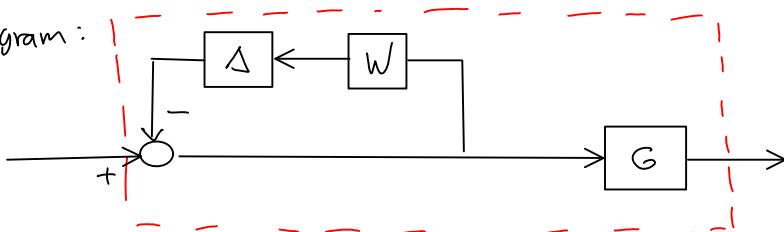
$$\bar{\tau} = \frac{\tau_{\min} + \tau_{\max}}{2}; \quad w_{\tau} = \frac{\tau_{\max} - \tau_{\min}}{2\bar{\tau}}, \text{ thus } \tau = \bar{\tau}(1 + w_{\tau}\Delta), |\Delta| \leq 1$$

$$G_p(s) = (1 + s\bar{\tau}(1 + w_{\tau}\Delta)) G_0(s) = G_0 + G_0 s \bar{\tau} + G_0 s \bar{\tau} w_{\tau} \Delta \\ = G(1 + w_{\text{I}} \Delta)$$

$$G = G_0 + G_0 s \bar{\tau}, \quad w_{\text{I}} = \frac{G_0 + G_0 s \bar{\tau} + G_0 s \bar{\tau} w_{\tau} \Delta - G}{G \Delta} \\ = \frac{G_0 s \bar{\tau} w_{\tau}}{G_0(1 + s\bar{\tau})} = \frac{s\bar{\tau} w_{\tau}}{1 + s\bar{\tau}}$$

Inverse Multiplicative uncertainty: $G_p = \frac{G}{1 + w\Delta}$

Block diagram:



$$\text{Example: } G_p(s) = \frac{1}{\tau s + 1} G_0(s); \quad \tau_{\min} \leq \tau \leq \tau_{\max}$$

can be modeled as inverse multiplicative uncertainty:

$$\bar{\tau} = \frac{\tau_{\min} + \tau_{\max}}{2}; \quad w_{\tau} = \frac{\tau_{\max} - \tau_{\min}}{2\bar{\tau}}, \text{ thus } \tau = \bar{\tau}(1 + w_{\tau}\Delta)$$

$$G_p(s) = \frac{G_0(s)}{\bar{\tau}s + 1} \cdot \frac{\bar{\tau}s + 1}{s\bar{\tau}(1 + w_{\bar{\tau}}\Delta) + 1} = \frac{G}{1 + W\Delta}, \text{ thus:}$$

$$G = \frac{G_0(s)}{\bar{\tau}s + 1}, \quad 1 + W\Delta = \frac{s\bar{\tau} + s\bar{\tau}w_{\bar{\tau}}\Delta + 1}{s\bar{\tau} + 1}, \quad W = \frac{s\bar{\tau}w_{\bar{\tau}}}{s\bar{\tau} + 1}$$

Another example: Pole uncertainty: $G_p(s) = \frac{1}{s + \bar{p}} G_0(s)$, $\bar{p}_{\min} \leq \bar{p} \leq \bar{p}_{\max}$

$$\text{Similarly as above: } \bar{p} = \frac{\bar{p}_{\min} + \bar{p}_{\max}}{2}, \quad w_{\bar{p}} = \frac{\bar{p}_{\max} - \bar{p}_{\min}}{2\bar{p}}$$

$$G_p(s) = \frac{G_0(s)}{s + \bar{p}} \cdot \frac{s + \bar{p}}{s + \bar{p}(1 + w_{\bar{p}}\Delta)} \Rightarrow G = \frac{G_0(s)}{s + \bar{p}}$$

$$1 + W\Delta = \frac{s + \bar{p} + \bar{p}w_{\bar{p}}\Delta}{s + \bar{p}}, \text{ thus } W = \frac{\bar{p}w_{\bar{p}}}{s + \bar{p}}$$

As opposed to parametric uncertainty, we can also model unstructured uncertainty in the frequency domain:

Idea:

1. Select a nominal model $G(s)$
2. sample the frequency range for a set of frequency points, $\omega_i, i=1\dots N_s$
3. for each ω_i , compute or find an upper bound for
 $r_i = \sup \{ |G_p(j\omega_i) - G(j\omega_i)| \mid G_p \in \Pi \}$

$$\text{Example: } G_p(s) = \frac{K}{\tau s + 1} e^{-\theta s}, \quad 2 \leq K, \theta, \tau \leq 3$$

See Figure 7.2 in the book

Two ways to represent the uncertainty:

- Additive uncertainty: $G_p(s) = G(s) + W_A(s) \Delta_A(s)$ where $|\Delta_A(j\omega_i)| \leq 1$
 $W_A(s)$ can be chosen such that $\forall i \in \{1, 2, \dots, N_s\}$
 $|W_A(j\omega_i)| \geq r_i$
- Multiplicative uncertainty: $G_p(s) = G(s) (1 + W_M(s) \Delta_M(s))$
where $|\Delta_M(j\omega)| \leq 1, \forall \omega$
 $W_M(s)$ can be chosen such that $\forall i \in \{1, 2, \dots, N_s\}$
 $|W_M(j\omega_i)| \geq \frac{r_i}{|G(j\omega_i)|}$

Multiplicative uncertainty is sometime more informative, since $|W_M(j\omega)| \geq 1$ implies that the origin is included in the uncertainty disc, implying that $G(s)$ might have a zero at that particular frequency. Therefore good tracking at that frequency is not possible.

See Example 7.6 :

Unmodeled Dynamics: Time Delay

$$G_p(s) = G(s) e^{-s\theta}, \quad 0 \leq \theta \leq \theta_{\max}$$

We then have :

$$r_i = \sup_{0 \leq \theta \leq \theta_{\max}} \{|G(j\omega_i)| (e^{j\omega_i \theta} - 1)\}, \forall i$$

Thus: $W_M(s)$ must be designed such that

$$|W_M(j\omega_i)| \geq |e^{j\omega_i \theta} - 1|, \forall i$$

$$W_M(s) \text{ can be taken as } W_M(s) = \frac{\theta_{\max} s}{\frac{\theta_{\max}}{2} s + 1}$$