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## 具有非线性扰动的离散奇异时滞系统的保性能控制

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**摘要:** 为了设计系统的保性能控制器, 使得闭环系统是正则、具有因果关系且稳定和性能指标有一上界, 研究了扰动是满足 Lipschitz 条件的一类非线性离散奇异时滞系统的保性能控制问题. 应用线性矩阵不等式方法, 给出了系统的保性能控制器存在的充分条件, 并在这些条件可解时, 给出了保性能控制器的表达式. 最后通过仿真实例表明了所给方法的有效性.

**关键词:** 扰动系统; 离散奇异系统; 时滞; 保性能控制; LMI 方法

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## Guaranteed cost control for discrete-time singular systems with time-delay and nonlinear perturbation

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**Abstract:** To design a guaranteed cost controller that the closed-loop system not only is regular, causal and stable, but also guarantees an adequate level of performance for all admissible uncertainties, a guaranteed cost control problem for discrete-time singular systems with time-delay and nonlinear perturbation is discussed, which satisfies Lipschitz condition. By using the linear matrix inequality (LMI) approach, a sufficient condition for existence of guaranteed cost controller is presented. When these LMIs are feasible, an explicit expressions of guaranteed cost controller is obtained. Finally, a numerical example shows the effectiveness of the proposed method.

**Key words:** Perturbation systems; Discrete-time singular systems; Time-delay; Guaranteed cost control; LMI approach

### 1 引言

广义系统(也称奇异系统)在控制、电路、经济、机械等领域具有广泛的应用, 它能较好地描述实际系统, 因而备受关注<sup>[1-5]</sup>. 因为对广义系统的研究不仅要考虑其渐近稳定性, 还需要考虑其正则性和脉冲自由(因果关系), 所以与正则系统相比, 对广义系统的研究要困难得多. 文献[6-10]研究了不确定是时不变且模有界的离散广义系统的鲁棒稳定和镇定问题; 文献[11, 12]研究了不确定是模有界的离散广义系统的保性能控制问题; 文献[13]研究了不确定是模有界的广义时滞系统的保性能控制问题. 对于不确定是时变的非线性结构扰动的离散奇异时滞系统的研究还不多, 文献[14]研究了不确定是时变的

非线性结构扰动的离散奇异时滞系统的广义二次镇定问题. 对于不确定是时变的非线性结构扰动的离散奇异时滞系统的保性能控制问题, 至今还较少见到相关报道.

本文研究扰动是满足 Lipschitz 条件的一类离散奇异时滞系统的保性能控制问题. 首先给出非线性结构扰动的奇异时滞系统的保性能控制的定义; 然后应用线性矩阵不等式方法, 设计系统的保性能控制器, 使得闭环系统正则、具有因果关系且稳定, 并给出控制器的参数表示式和相应的可保性能; 最后通过仿真实例验证所给方法的有效性.

本文如无特别声明, 所有矩阵都是具有适当维数的矩阵;  $H^T$  表示矩阵  $H$  的转置矩阵;  $I$  表示适当

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维数的单位矩阵;  $R^{(n-r) \times n}$  为满足  $E = 0$  和  $\text{rank } E = n - r$  的矩阵.

## 2 问题描述与准备

考虑如下非线性扰动离散奇异时滞系统:

$$\begin{aligned} E x(k+1) = & \\ & A x(k) + A_d x(k-d) + \\ & G g[k, x(k), x(k-d)] + B u(k). \end{aligned} \quad (1)$$

其中:  $x(k) \in R^n$  和  $u(k) \in R^m$  分别是系统的状态向量和控制输入向量;  $E, A, A_d \in R^{n \times n}$ ,  $G \in R^{n \times s}$  和  $B \in R^{n \times m}$  都是常数矩阵; 系统时滞  $d > 0$  是已知的正整数;  $\text{rank } E = r < n$ ; 系统的非线性时变扰动  $g = g[k, x(k), x(k-d)] \in R^s$  满足<sup>[14]</sup>

$$g(k, 0, 0) = 0, \quad \forall k \in Z; \quad (2)$$

$(k, x(k), x(k-d))$  满足 Lipschitz 条件

$$\begin{aligned} & |g[k, x(k), x(k-d)] - \\ & |g[k, \tilde{x}(k), \tilde{x}(k-d)]| \\ & \leq M [ |x(k) - \tilde{x}(k)| + \\ & |M_d [x(k-d) - \tilde{x}(k-d)]| ], \end{aligned} \quad (3)$$

$$\begin{aligned} & \forall (k, x(k), x(k-d)) \in Z \times R^n \times R^n, \\ & \forall (k, \tilde{x}(k), \tilde{x}(k-d)) \in Z \times R^n \times R^n, \end{aligned}$$

$M$  和  $M_d$  是具有适当维数的常数矩阵. 由式(3)有

$$\begin{aligned} & |g[k, x(k), x(k-d)]| \\ & \leq M x(k) + M_d x(k-d). \end{aligned} \quad (4)$$

如果  $g$  满足式(2)和(3), 则称  $g$  为容许的扰动(或 Lipschitz 扰动).

**注 1** 条件(2)为系统(1)在零解渐近稳定的必要条件, 式(3)意味着向量函数  $g$  是 Lipschitz 连续的.

**定义 1**<sup>[14]</sup> 系统(1) ( $B = 0$ ) 称为广义二次稳定的, 如果存在对称矩阵  $P$  和正定矩阵  $Q$  满足

$$E^T P E < 0,$$

且对满足式(2), (3)的所有  $g$  和对任意的  $(k, x(k), x(k-d), \dots, x(0)) \in Z \times (R^n \times R^n \times \dots \times R^n - \{0\})$  有

$$\begin{aligned} & \sum_{k=0}^{\infty} [ A x(k) + A_d x(k-d) + G g ]^T P [ A x(k) + \\ & A_d x(k-d) + G g ] - x^T(k) E^T P E x(k) + \\ & x^T(k) Q x(k) - x^T(k-d) Q x(k-d) < 0. \end{aligned} \quad (5)$$

**注 2** 如果结构扰动  $g$  是线性不确定的,

$$\begin{aligned} & g(k, x(k), x(k-d)) = \\ & F(k) [ M x(k) + M_d x(k-d) ], \end{aligned}$$

$F(k)$  时不变且满足  $F^T(k) F(k) \leq I$ , 则当系统(1)是广义系统时, 式(5)就蕴含

$$[ A + G F(k) ]^T P [ A + G F(k) ] - E^T P E < 0.$$

从而由文献[9]可知  $(A + G F(k)) M$  是正则的且具

有因果关系.

**引理 1**<sup>[14]</sup> 如果系统(1) ( $B = 0$ ) 是广义二次稳定的, 则对所有容许的扰动  $g$ , 系统(1) ( $B = 0$ ) 的解  $x(t)$  是全局指数稳定的.

**引理 2**<sup>[14]</sup> 对于所有容许的扰动  $g$ , 以下结论等价:

- 1) 系统(1) ( $B = 0$ ) 是广义二次稳定的;
- 2) 存在对称矩阵  $P$  和正定矩阵  $Q > 0$ , 满足式

$$\begin{aligned} & E^T P E < 0 \text{ 和} \\ & \begin{bmatrix} \hat{A} & A^T P A_d + M^T M_d & A^T P G \\ A_d^T P A + M_d^T M & A_d^T P A_d - Q + M_d^T M_d & A_d^T P G \\ G^T P A & G^T P A_d & G^T P G - \Gamma \end{bmatrix} < 0, \end{aligned} \quad (6)$$

其中  $\hat{A} = A^T P A - E^T P E + Q + M^T M$ ;

- 3) 存在正定矩阵  $X, Q \in R^{n \times n}$  和对称矩阵  $Y \in R^{(n-r) \times (n-r)}$ , 满足

$$\begin{aligned} & \hat{A} = \\ & \begin{bmatrix} \hat{A} & A^T P A_d + M^T M_d & A^T P G \\ A_d^T P A + M_d^T M & A_d^T P A_d - Q + M_d^T M_d & A_d^T P G \\ G^T P A & G^T P A_d & G^T P G - \Gamma \end{bmatrix} < 0, \end{aligned} \quad (7)$$

其中

$$\begin{aligned} & \hat{A} = A^T P A - E^T P E + Q + M^T M, \\ & P = X + Y^{-1}. \end{aligned}$$

取系统(1)的状态反馈控制器

$$u(k) = K x(k), \quad (8)$$

其中  $K$  为具有适当维数的常数矩阵, 则系统(1)和控制器(8)构成的闭环系统为

$$\begin{aligned} & E x(k+1) = \\ & (A + BK) x(k) + A_d x(k-d) + G g. \end{aligned} \quad (9)$$

选取系统(1)的性能指标为

$$J = \sum_{k=0}^{\infty} [ x^T(k) R x(k) + u^T(k) S u(k) ], \quad (10)$$

其中:  $R > 0, S > 0$ .

本文的目的是设计系统(1)的保性能控制器. 为此给出系统(1)的保性能控制器的定义.

**定义 2** 对系统(1), 如果存在状态反馈控制器(8), 使得对所有容许的  $g$ , 相应的闭环系统(9)都是广义二次稳定的, 则称系统(1)是可广义二次镇定的, 此状态反馈控制器(8)称为系统(1)的广义二次镇定控制器.

**定义 3** 对系统(1), 如果存在状态反馈控制器(8)和正数  $J^*$ , 使得对所有容许的  $g$ , 相应的闭环系统(9)都是广义二次稳定的且其性能指标(10)有  $J < J^*$ , 则  $J^*$  称为系统(1)的可保性能, 相应的状态



控制的. 取

$$V(k) = x^T(k) E^T P E x(k) + \sum_{i=1}^d x^T(k-i) Q x(k-i) + H(k),$$

其中

$$H(k) = \sum_{i=0}^{k-1} g^T(i) g(i) + \sum_{i=0}^{k-1} [M x(i) + M_d x(i-d)]^T [M x(i) + M_d x(i-d)], k \geq 1$$

$$H(0) = 0.$$

则注意到式(17), 经过计算  $V(k)$  沿闭环系统(9) 的解有

$$\begin{aligned} V(k) - V(k+1) &= [A_c x(k) + A_d x(k-d) + Gg]^T P [A_c x(k) + A_d x(k-d) + Gg] - x^T(k) E^T P E x(k) + x^T(k) Q x(k) - x^T(k-d) Q x(k-d) + [M x(k) + M_d x(k-d)]^T [M x(k) + M_d x(k-d)] - g^T(k) g(k) \\ &= (x^T(k) \quad x^T(k-d) \quad g) \begin{bmatrix} x(k) \\ x(k-d) \\ g \end{bmatrix} - x^T(k) (S + K^T S K) x(k). \end{aligned} \tag{18}$$

将式(18) 两边对  $k$  从 0 到  $n$  求和, 注意到  $V(n+1) = 0$  有

$$\sum_{i=0}^n x^T(i) (R + K^T R K) x(i) = V(0).$$

令  $n \rightarrow \infty$ , 有

$$J = \sum_{k=0}^{\infty} [x^T(k) R x(k) + u^T(k) S u(k)] = V(0) = x^T(0) E^T X E x(0) + \sum_{i=1}^d x^T(-i) Q x(-i).$$

从而定理 2 得证.

### 4 仿真示例

考虑具有如下系数的系统(1):

$$E = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}, A = \begin{bmatrix} -0.5 & 0.5 & -0.5 \\ 0.1 & 0.5 & -0.4 \\ -0.1 & 1 & 0.5 \end{bmatrix},$$

$$A_d = \begin{bmatrix} 0.12 & 0.2 & 0 \\ 0.1 & 0 & 0.1 \\ 0 & 0.1 & -0.1 \end{bmatrix}, B = \begin{bmatrix} 1 & 0.5 \\ 0 & 1 \\ -0.5 & 1 \end{bmatrix},$$

$$g(k) = \begin{bmatrix} \sin(k) \sin[x_1(k) + x_1(k-d)] \\ \sin(k^2) \sin[x_2(k) + x_2(k-d)] \\ \sin(k^3) \sin[x_3(k) + x_3(k-d)] \end{bmatrix},$$

$$x(k) = \begin{bmatrix} x_1(k) \\ x_2(k) \\ x_3(k) \end{bmatrix}, x^T(0) = \begin{bmatrix} 0.1 \\ 0 \\ 0 \end{bmatrix},$$

$$x^T(-1) = \begin{bmatrix} 0 \\ 0.1 \\ 0 \end{bmatrix}, G = 0.01 I,$$

$$d = 2, x(-2) = (0 \quad 0 \quad 0.1),$$

性能指标中取  $R = I, S = I$ . 因为

$$g(k)^2 = \sin^2[x_1(k) + x_1(k-d)] + \sin^2[x_2(k) + x_2(k-d)] + \sin^2[x_3(k) + x_3(k-d)] + [x_1(k) + x_1(k-d)]^2 + [x_2(k) + x_2(k-d)]^2 + [x_3(k) + x_3(k-d)]^2,$$

从而

$$g[k, x(k), x(k-d)] = x(k) + x(k-d),$$

即  $M = M_d = I$ .

根据定理 2, 应用 Matlab 软件的 LMI 工具箱, 可解得保性能控制器为

$$u(k) = \begin{bmatrix} 0.0711 & 0.7565 & -1.2226 \\ -0.7913 & 6.2013 & -9.6234 \end{bmatrix} x(k),$$

相应的可保性能为  $J^* = 1.3371$ .

### 5 结 语

本文研究扰动满足 Lipschitz 条件的一类非线性离散奇异时滞系统的保性能控制问题. 给出了非线性结构扰动的奇异时滞系统的保性能控制定义. 应用线性矩阵不等式方法, 在给出广义二次镇定的一个 LMI 充分条件的基础上设计了系统的保性能控制器, 使得闭环系统是正则、因果关系且稳定, 并给出了控制器的参数表示式和相应的可保性能. 最后的仿真例子验证了所给方法的有效性.

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