

Contribution to the constrained output feedback

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Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

Problem statement and some background

The Takagi-
Sugeno
modeling of
the
saturated
control

The Takagi-Sugeno modeling of the saturated control

Static
output
feedback

Static output feedback

Dynamic
output
feedback

Dynamic output feedback

Numerical
example

Numerical example

Conclusion
& perspec-
tives

Conclusion & perspectives

The overall objective is

- ▶ the stabilization of a **dynamic nonlinear system**

$$\dot{x}(t) = f(x(t), u(t))$$

$$y(t) = g(x(t), u(t))$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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- ▶ by **output feedback**

"static" control

$$u(t) = K(t)y(t)$$

or

dynamic control

$$\dot{x}_c(t) = A^c x_c(t) + B^c y(t)$$

$$u(t) = C^c x_c(t) + D^c y(t)$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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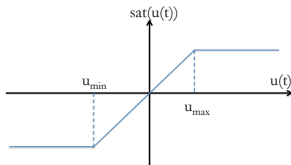
dynamic control

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- ▶ despite a **saturated input control**



$$\text{sat}(u(t)) = \begin{cases} u_{\max}, & u_{\max} \leq u(t) \\ u(t), & u_{\min} \leq u(t) \leq u_{\max} \\ u_{\min}, & u(t) \leq u_{\min} \end{cases}$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspectives

► Any dynamic nonlinear system

$$\dot{x}(t) = f(x(t), u(t))$$

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with bounded nonlinearities or with $x(t)$ lying in a compact set of $\mathbb{R}^n$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

The Takagi-Sugeno modeling of a nonlinear system

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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- can be written as a **Takagi-Sugeno (T-S) system**

$$\dot{x}(t) = \sum_{i=1}^r h_i(z(t)) (A_i x(t) + B_i u(t))$$

$$y(t) = \sum_{i=1}^r h_i(z(t)) (C_i x(t) + D_i u(t))$$

where – $z(t)$ is the **decision variable**

– $h_i(z(t))$ are the **activating functions**

The Takagi-Sugeno modeling of a nonlinear system

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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- The decision variable is assumed to be measurable

The Takagi-Sugeno modeling of a nonlinear system

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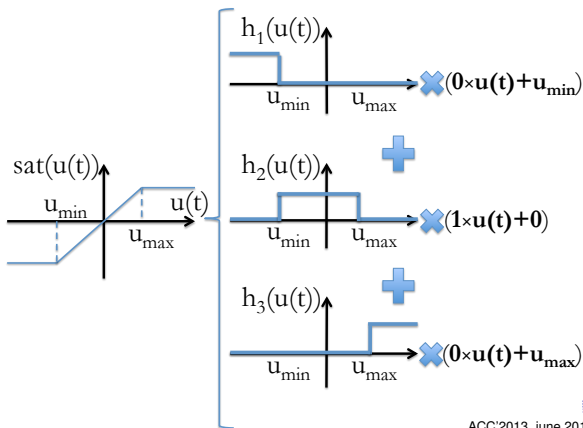
- The decision variable is assumed to be measurable
- The activating functions $h_i(z(t))$ satisfy the **convex sum properties**

$$0 \leq h_i(z(t)) \leq 1 \quad \text{and} \quad \sum_{i=1}^r h_i(z(t)) = 1$$

A scalar saturated input

$$\text{sat}(u(t)) = \begin{cases} u_{\max}, & u_{\max} \leq u(t) \\ u(t), & u_{\min} \leq u(t) \leq u_{\max} \\ u_{\min}, & u(t) \leq u_{\min} \end{cases}$$

can be put in a T-S (or polytopic) form:



Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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can be put in a **T-S (or polytopic)** form:

$$\text{sat}(u(t)) = \sum_{i=1}^3 h_i(u(t))(\lambda_i u(t) + \gamma_i)$$

with

$$\begin{cases} \lambda_1 = 0 \\ \lambda_2 = 1 \\ \lambda_3 = 0 \end{cases} \quad \begin{cases} \gamma_1 = u_{\min} \\ \gamma_2 = 0 \\ \gamma_3 = u_{\max} \end{cases} \quad \begin{cases} h_1(u(t)) = \frac{1 - \text{sign}(u(t) - u_{\min})}{2} \\ h_2(u(t)) = \frac{\text{sign}(u(t) - u_{\min}) - \text{sign}(u(t) - u_{\max})}{2} \\ h_3(u(t)) = \frac{1 + \text{sign}(u(t) - u_{\max})}{2} \end{cases}$$

where the $h_i(u(t))$ functions satisfy the convex sum properties

$$0 \leq h_i(u(t)) \leq 1 \quad \text{and} \quad \sum_{i=1}^3 h_i(u(t)) = 1$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

- The T-S modeling can be generalized to a saturated **vector** input

$$\text{sat} \left(\begin{pmatrix} u^1(t) \\ u^2(t) \end{pmatrix} \right) = \begin{pmatrix} \sum_{j=1}^3 h_j^1(u^1(t))(\lambda_j^1 u^1(t) + \gamma_j^1) \\ \sum_{j=1}^3 h_j^2(u^2(t))(\lambda_j^2 u^2(t) + \gamma_j^2) \end{pmatrix}$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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- ▶ Since $\sum_i h_i^1 = 1$ and $\sum_j h_j^2 = 1$, then $\text{sat}(u(t))$ becomes

$$\text{sat} \left(\begin{pmatrix} u^1(t) \\ u^2(t) \end{pmatrix} \right) = \begin{pmatrix} \sum_{i=1}^3 h_i^1(u^1(t))(\lambda_i^1 u^1(t) + \gamma_i^1) \left(\sum_{j=1}^3 h_j^2(u^2(t)) \right) \\ \left(\sum_{i=1}^3 h_i^1(u^1(t)) \right) \sum_{j=1}^3 h_j^2(u^2(t))(\lambda_j^2 u^2(t) + \gamma_j^2) \end{pmatrix}$$

The Takagi-Sugeno modeling of the saturated control

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

- ▶ The T-S modeling can be generalized to a saturated **vector** input

$$\text{sat} \left(\begin{pmatrix} u^1(t) \\ u^2(t) \end{pmatrix} \right) = \left(\frac{\sum_{i=1}^3 h_i^1(u^1(t))(\lambda_i^1 u^1(t) + \gamma_i^1)}{\sum_{j=1}^3 h_j^2(u^2(t))(\lambda_j^2 u^2(t) + \gamma_j^2)} \right)$$

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- ▶ or equivalently

$$\text{sat} \left(\begin{pmatrix} u^1(t) \\ u^2(t) \end{pmatrix} \right) = \sum_{i=1}^3 \sum_{j=1}^3 \underbrace{h_i^1(u^1(t)) h_j^2(u^2(t))}_{\mu_i(u(t))} \left(\underbrace{\begin{pmatrix} \lambda_i^1 & 0 \\ 0 & \lambda_j^2 \end{pmatrix}}_{\Lambda_j} u(t) + \underbrace{\begin{pmatrix} \gamma_i^1 \\ \gamma_j^2 \end{pmatrix}}_{\Gamma_j} \right)$$

- ▶ The T-S modeling can be generalized to a saturated **vector** input

$$\text{sat} \left(\begin{pmatrix} u^1(t) \\ u^2(t) \end{pmatrix} \right) = \left(\frac{\sum_{i=1}^3 h_i^1(u^1(t))(\lambda_i^1 u^1(t) + \gamma_i^1)}{\sum_{j=1}^3 h_j^2(u^2(t))(\lambda_j^2 u^2(t) + \gamma_j^2)} \right)$$

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- ▶ More generally, for $u(t) \in \mathbb{R}^{n_u}$, $\text{sat}(u(t))$ can be written as

$$\text{sat}(u(t)) = \sum_{i=1}^{3^{n_u}} \mu_i(u(t)) (\Lambda_i u(t) + \Gamma_i)$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

- ▶ Given a **saturated** nonlinear system

$$\dot{x}(t) = \sum_{j=1}^r h_j(z(t))(A_j x(t) + B_j \text{sat}(u(t)))$$

$$y(t) = \sum_{j=1}^r h_j(z(t))(C_j x(t) + D_j \text{sat}(u(t)))$$

- ▶ determine the gains K_j of the static output feedback controller

$$u(t) = \sum_{j=1}^r h_j(z(t)) K_j y(t)$$

- ▶ in order to
 - ensure the **closed loop stability**
 - despite **the input saturation**

- Without saturation and with $D_i = 0$, the closed loop system is

$$\dot{x}(t) = \sum_{i=1}^r \sum_{j=1}^r \sum_{k=1}^r \mu_i(z(t)) \mu_j(z(t)) \mu_k(z(t)) (A_i + B_i K_j C_k) x(t)$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

- ▶ Without saturation and with $D_i = 0$, the closed loop system is

$$\dot{x}(t) = \sum_{i=1}^r \sum_{j=1}^r \sum_{k=1}^r \mu_i(z(t)) \mu_j(z(t)) \mu_k(z(t)) (A_i + B_i K_j C_k) x(t)$$

- ▶ In order to avoid
 - triple summations ($i, j, k = 1, \dots, n$)
 - coupled terms in the Lyapunov inequalities (i.e. $PB_i K_j C_k$)

the closed loop system is put in the **descriptor form**

$$\begin{pmatrix} I & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \dot{x}(t) \\ \dot{u}(t) \\ \dot{y}(t) \end{pmatrix} = \sum_{j=1}^r h_j(z(t)) \begin{pmatrix} A_j & B_j & 0 \\ 0 & -I & K_j \\ C_j & D_j & -I \end{pmatrix} \begin{pmatrix} x(t) \\ u(t) \\ y(t) \end{pmatrix}$$

Static output feedback (descriptor approach)

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

- Without saturation and with $D_i = 0$, the closed loop system is

$$\dot{x}(t) = \sum_{i=1}^r \sum_{j=1}^r \sum_{k=1}^r \mu_i(z(t)) \mu_j(z(t)) \mu_k(z(t)) (A_i + B_i K_j C_k) x(t)$$

- In order to avoid
 - triple summations ($i, j, k = 1, \dots, n$)
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- Because of the **input saturation**, the closed loop system is

$$\underbrace{\begin{pmatrix} I & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}}_E \underbrace{\begin{pmatrix} \dot{x}(t) \\ \dot{u}(t) \\ \dot{y}(t) \end{pmatrix}}_{\dot{x}_a(t)} = \sum_{j=1}^r \sum_{i=1}^{3^{n_u}} h_j(z) \mu_i(u) \left(\underbrace{\begin{pmatrix} A_j & B_j \Lambda_i & 0 \\ 0 & -I & K_j \\ C_j & D_j \Lambda_i & -I \end{pmatrix}}_{A_{ij}} \underbrace{\begin{pmatrix} x(t) \\ u(t) \\ y(t) \end{pmatrix}}_{x_a(t)} + \underbrace{\begin{pmatrix} B_j \Gamma_i \\ 0 \\ D_j \Gamma_i \end{pmatrix}}_{B_{ij}} \right)$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

- The closed-loop stability of

$$E\dot{x}_a(t) = \sum_{j=1}^r \sum_{i=1}^{3^{n_u}} h_j(z(t)) \mu_i(u(t)) (A_{ij}x_a(t) + B_{ij}u(t))$$

is studied with a quadratic Lyapunov function

$$V(x_a(t)) = x_a^T(t) E^T P x_a(t), \quad E^T P = P^T E \geq 0$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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is studied with a quadratic Lyapunov function

$$V(x_a(t)) = x_a^T(t) E^T P x_a(t), \quad E^T P = P^T E \geq 0$$

- ▶ It can be shown that:

$$\frac{dV(x_a(t))}{dt} \leq \sum_{i=1}^{3^{n_u}} \sum_{j=1}^r \mu_i(u(t)) h_j(z(t)) \left(x_a^T(t) Q_{ij} x_a(t) + R_{ij} \right)$$

with Q_{ij} and R_{ij} linearly depending on P , K_j and other slack variables.

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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$$V(x_a(t)) = x_a^T(t) E^T P x_a(t), \quad E^T P = P^T E \geq 0$$

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$$\frac{dV(x_a(t))}{dt} \leq \sum_{i=1}^{3^{n_u}} \sum_{j=1}^r \mu_i(u(t)) h_j(z(t)) \left(x_a^T(t) Q_{ij} x_a(t) + R_{ij} \right)$$

with Q_{ij} and R_{ij} linearly depending on P , K_j and other slack variables.

- ▶ Sufficient LMI convergence conditions into a ball are derived:

$$\begin{cases} Q_{ij} < 0 \\ \varepsilon = \min_{i,j} (\lambda(-Q_{ij})) \\ \delta = \max_{i,j} R_{i,j} \end{cases} \Rightarrow \begin{cases} \frac{dV(x_a(t))}{dt} < 0 \\ \forall \|x_a(t)\| \geq \sqrt{\frac{\delta}{\varepsilon}} \end{cases} \Rightarrow x_a(t) \rightarrow \mathcal{B} \left(0, \sqrt{\frac{\delta}{\varepsilon}} \right)$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

There exists a **static output feedback controller for a saturated input system** such that the system state converges toward an origin-centered ball of radius bounded by β if there exists matrices $P_1 = P_1^T > 0$, $P_2 > 0$, P_3 , R_j , $\Sigma_{ij}^1 = (\Sigma_{ij}^1)^T > 0$, $\Sigma_{ij}^3 = (\Sigma_{ij}^3)^T > 0$, solutions of the following minimization problem under **LMI** constraints (for $i = 1, \dots, 3^{n_u}$ and $j = 1, \dots, r$)

$$\min_{P_1, P_2, P_3, R_j, \Sigma_{ij}^1, \Sigma_{ij}^3, \beta} \beta$$

$$\begin{pmatrix} A_j^T P_1 + P_1 A_j & P_1 B_j \Lambda_i & C_j^T P_3 & P_1 & 0 & I & 0 & 0 \\ * & -P_2 - P_2^T & R_j + \Lambda_i D_j^T P_3 & 0 & 0 & 0 & I & 0 \\ * & * & -P_3 - P_3^T & 0 & P_3 & 0 & 0 & I \\ \hline * & * & * & -\Sigma_{ij}^1 & 0 & 0 & 0 & 0 \\ * & * & * & * & -\Sigma_{ij}^3 & 0 & 0 & 0 \\ \hline * & * & * & * & * & -\beta I & 0 & 0 \\ * & * & * & * & * & * & -\beta I & 0 \\ * & * & * & * & * & * & * & -\beta I \end{pmatrix} < 0$$

$$\Gamma_i^T B_j^T \Sigma_{ij}^1 B_j \Gamma_i + \Gamma_i^T D_j^T \Sigma_{ij}^3 D_j \Gamma_i < \beta$$

The gains of the controller are given by

$$K_j = (P_2^T)^{-1} R_j$$

Saturated static output feedback

Bezzaoucha,
Marx,
Maquin,
Ragot

$$\text{system} : \begin{cases} \dot{x}(t) = \sum_i h_i(z(t))(A_i x(t) + B_i \text{sat}(u(t))) \\ y(t) = \sum_i h_i(z(t))(C_i x(t) + D_i \text{sat}(u(t))) \end{cases}$$

+

$$\text{controller} : u(t) = \sum_i h_i(z(t)) K_i y(t)$$

Closed loop system in the descriptor form:

$$\begin{pmatrix} I & 0 & 0 \\ I & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \dot{x}(t) \\ \dot{u}(t) \\ \dot{y}(t) \end{pmatrix} = \sum_{j=1}^r \sum_{i=1}^{3^{n_u}} h_j(z) \mu_i(u) \left(\begin{pmatrix} A_j & B_j \Lambda_i & 0 \\ 0 & -I & K_j \\ C_j & D_j \Lambda_i & -I \end{pmatrix} \begin{pmatrix} x(t) \\ u(t) \\ y(t) \end{pmatrix} + \begin{pmatrix} B_j \Gamma_i \\ 0 \\ D_j \Gamma_i \end{pmatrix} \right)$$

$$\Rightarrow E \dot{x}_a(t) = \sum_i \sum_j h_j(z(t)) \mu_i(u(t)) (A_{ij} x_a(t) + B_{ij})$$

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

Saturated dynamic output feedback

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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+

$$\text{controller} : \begin{cases} \dot{x}_c(t) = \sum_i h_i(z(t))(A_i^c x_c(t) + B_i^c y(t)) \\ u(t) = \sum_i h_i(z(t))(C_i^c x_c(t) + D_i^c y(t)) \end{cases}$$

Closed loop system in the **descriptor form**:

$$\begin{pmatrix} I & 0 & 0 & 0 \\ 0 & I & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \dot{x}(t) \\ \dot{x}_c(t) \\ \dot{u}(t) \\ \dot{y}(t) \end{pmatrix} = \sum_{j=1}^r \sum_{i=1}^{3^{n_u}} h_j \mu_i \left(\begin{pmatrix} A_j & 0 & B_j \Lambda_i & 0 \\ 0 & A_j^c & 0 & B_j^c \\ 0 & C_j^c & -I & D_j^c \\ C_j & 0 & D_j \Lambda_i & -I \end{pmatrix} \begin{pmatrix} x(t) \\ x_c(t) \\ u(t) \\ y(t) \end{pmatrix} + \begin{pmatrix} B_j \Gamma_i \\ 0 \\ 0 \\ D_j \Gamma_i \end{pmatrix} \right)$$

$$\Rightarrow E \dot{x}_a(t) = \sum_i \sum_j h_j(z(t)) \mu_i(u(t)) (A_{ij} x_a(t) + B_{ij})$$

Saturated dynamic output feedback

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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The dynamic case is tackled as the static case

$\Rightarrow$ Lyapunov function

$\Rightarrow$ LMI conditions for state convergence in an origin centered ball

- Let consider the saturated nonlinear system

$$\dot{x}(t) = \sum_{i=1}^2 h_i(z(t))(A_i x(t) + B_i \text{sat}(u(t)))$$

$$y(t) = \sum_{i=1}^2 h_i(z(t))(C_i x(t) + D_i \text{sat}(u(t)))$$

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

Bezsaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

- ▶ Let consider the saturated nonlinear system

$$\dot{x}(t) = \sum_{i=1}^2 h_i(z(t))(A_i x(t) + B_i \text{sat}(u(t)))$$

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- ▶ with $z(t) = y(t)$ the measurable decision variable and

$$h_1(z(t)) = \frac{1 - \tanh(y_1(t) + y_2(t))}{2} \quad h_2(z(t)) = 1 - h_1(z(t))$$

$$A_1 = \begin{pmatrix} -2 & 1 & 1 \\ 1 & -3 & 0 \\ 2 & 1 & -8 \end{pmatrix} \quad A_2 = \begin{pmatrix} -3 & 2 & -2 \\ 5 & -3 & 0 \\ 1 & 2 & -4 \end{pmatrix}$$

$$B_1 = \begin{pmatrix} 1 \\ 5 \\ 1 \end{pmatrix} \quad B_2 = \begin{pmatrix} 3 \\ 1 \\ -1 \end{pmatrix} \quad C_1 = C_2 = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 0 \end{pmatrix} \quad D_1 = D_2 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Bezsaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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- ▶ and the input saturation:

$$-0.3 \leq \text{sat}(u(t)) \leq 0.3$$

Let us compare, four different cases:

- ▶ nominal control of the unsaturated system
- ▶ nominal control of the saturated system
- ▶ proposed static control of the saturated system
- ▶ proposed dynamic control of the saturated system

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

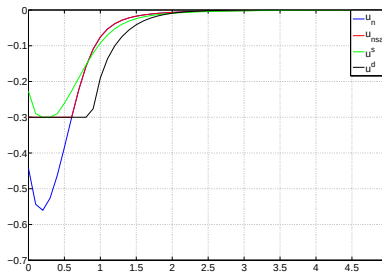
The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

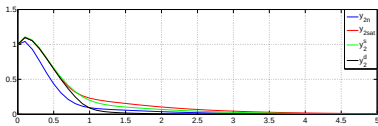
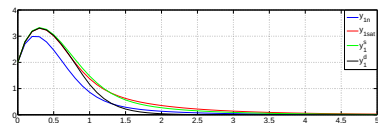
Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives



control input



system outputs

Bezzaoucha,
Marx,
Maquin,
Ragot

- Unified T-S representation of
 - the nonlinear system
 - the input saturation

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

- ▶ Unified T-S representation of
 - the nonlinear system
 - the input saturation
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Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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 - dynamic output control of arbitrary order

Bezzaoucha,
Marx,
Maquin,
Ragot

Problem
statement
and some
background

The Takagi-
Sugeno
modeling of
the
saturated
control

Static
output
feedback

Dynamic
output
feedback

Numerical
example

Conclusion
& perspec-
tives

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- ▶ LMI formulation of the saturated output feedback control for nonlinear systems
- ▶ Unified solution for both
 - static output control
 - dynamic output control of arbitrary order
- ▶ Perspectives
 - state or output tracking control
 - conservatism reduction of the LMI constraints

Contribution to the constrained output feedback

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