Asymptotically optimal orthonormal basis functions for LPV systems identification

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Contents of the presentation

- Questions related to LPV identification
- Model structures for LPV systems
- An orthonormal basis function approach
- Example
Control and identification of nonlinear systems - challenges

• Expand the scope beyond the current LTI framework
• Handling systems in different operating regimes
• Attractive structure: LPV for systems with “regime”-dependent (linear) dynamics
• Tools for controller synthesis
• Several algorithms for LPV model identification, but
• Not yet solved in a structured way
LPV systems

- What is an LPV system?
LPV Models

- LPV framework (SISO), \( p(k) : \mathbb{Z} \rightarrow \mathbb{P} \)
  - State-space model representation (SS)
    \[
    x(k+1) = A(p(k)) x(k) + B(p(k)) u(k)
    \]
    \[
    y(k) = C(p(k)) x(k) + D(p(k)) u(k)
    \]
- I/O model representation, \( n_a \geq n_b > 0 \)
  \[
  y(k) = - \sum_{l=1}^{n_a} a_l(p(k)) y(k-l) + \sum_{l=0}^{n_b} b_l(p(k)) u(k-l)
  \]

Usually use is restricted to static (nonlinear) maps \( p(k) \rightarrow \theta(k) \)
Issues in LPV identification

Approaches to the identification problem:

Local:
• Identify local linear models (for fixed scheduling $p(k) = c_i$)
• Use global data to interpolate into an LPV model

Global:
• Determine a global LPV model structure
• Use global data to estimate an LPV model

Both PE and subspace methods can be followed
Issues in LPV identification (cont’d)

What are appropriate model structures?
how can they be defined?
what are criteria to select them?

And many more questions related to estimation accuracy, experiment design, validation, …….
LPV Model Structures

- State-space model (SS)
  \[ x(k+1) = A(p(k))x(k) + B(p(k))u(k) \]
  \[ y(k) = C(p(k))x(k) + D(p(k))u(k) \]

- I/O model
  \[ y(k) = -\sum_{l=1}^{n_a} a_l(p(k))y(k-l) + \sum_{l=0}^{n_b} b_l(p(k))u(k-l) \quad n_a \geq n_b > 0 \]

**Question:** are these structures equivalent (as in the LTI case)?

**Answer:** in general not if you restrict \( p \to \theta \) to be static; dynamic \( p \)-dependencies are generally required

(Tóth et al., ECC 2007)
LPV Model Structures

Consequence 1:

- Mapping estimated IO models to SS or vice versa, while retaining a static dependence of the scheduling function introduces (substantial) errors.

This points to the need to either:

- Estimate the LPV model in the same model structure where physical information on the (static) effect of $p$ is available, or

- Include a dynamic map $p \rightarrow \theta$ in the model structure.
LPV Model Structures

Consequence 2:

• We need appropriately defined notions of equivalence between LPV systems (and definitions of LPV systems as a start)

Note: transfer function is not available for this purpose as it is time-varying

Solution:

Through Willems’ behavioural framework:

\[ S = (T, P, W, B) \quad B \subset P \times W \]

leads to well-defined notion of equivalence in terms of \( B \)
**LPV Model Structures**

Generic representation of an LPV system behaviour:

\[
\sum_{i=0}^{n} (r_i \diamond p)q^i w = 0 \quad \text{or} \quad (R(q) \diamond p)w = 0
\]

where \( r_i \diamond p \) represents any quotient of homeomorphic functions of \( p \) and shifted versions of \( p \); \( r_i \in \mathbb{R}^p \)

**Result:**

*LPV system equivalence,*

*canonical forms in SS and IO form, etc.,*  
(Tóth 2008)

*Taking account of dynamic phenomena in \( w \) and \( p \)*
LPV Model Structures

Additional aspects

• In linear PE identification we benefit from linearity-in-the-parameters; Can this be maintained?

• Interpolating local linear state space models is hard when McMillan degree varies over local models; Can we accommodate this?
An orthonormal basis functions approach

For (local) linear models: \( G(z) = \sum_{k=1}^{n} c_k F_k(z) \)

Determined by a set of stable pole locations

Choice of basis poles determines rate of convergence of the series expansion

\[ G_b(z) = \prod_{k=1}^{n_f} \frac{1 - z\zeta_k^*}{z - \zeta_k} \]
An orthonormal basis functions approach

Opportunities for LPV models:

\[ y(k) = \sum_{k=1}^{n} c_k(p) F_k(q) u(k) \]

• Scheduling of coefficients \( c_k \) retains linearity-in-the-parameters

• If basis can be chosen (globally) fixed, interpolation of local models becomes interpolation of \( \{c_k(\bar{p}_i)\}_{i=1,\ldots,n_l} \)

  \( \bar{p}_i \) constant scheduling signal belonging to local model \( i \)

• No problem with interpolation of models with different McMillan degrees
An orthonormal basis functions approach

Opportunities for LPV models:

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- Scheduling of coefficients \( c_k \) retains linearity-in-the-parameters
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**Question:**
How to choose the global basis functions \( F_k(q) \)?
An orthonormal basis functions approach

Basis selection:

• Identify a number of local linear models in several different regimes $\bar{p}_i$
• Plot all identified poles in the complex plane
• Cluster the poles in groups and find optimal cluster centres (basis poles)
• So as to minimize a distance measure that is relevant for the (worst case) length of the resulting series expansions
Optimal basis selection

The Kolmogorov $n$-width theory

• Result (Oliveira e Silva):
  • $G_b(z)$ an inner function
  • Let $K$ be the set of systems having poles in the region:
    \[
    \{ z \in \mathbb{D} \mid |G_b(z^{-1})| \leq \rho \}
    \]
  • The OBFs, generated by $G_b(z)$ are optimal in the $n$-width sense
Optimal basis selection

- The inverse Kolmogorov $n$-width theory
  - Given a region of poles: $\Omega$
  - Try to approximate it as
    \[ \Omega \approx \Omega(\Xi_n, \rho) = \left\{ z \in \mathbb{D} \left| \left| G_b \left( z^{-1} \right) \right| \leq \rho \right\} \]
    \[ \rho = \text{decay rate of error} \]
  - The $n$ optimal OBF poles obtained through (Kolmogorov measure minimization):
    \[
    \min \rho = \min \max_{\Xi_n \subset \mathbb{D}} \max_{z \in \Omega} \left| G_b \left( z^{-1} \right) \right| = \min \max_{\Xi_n \subset \mathbb{D}} \max_{z \in \Omega} \left| \prod_{k=1}^{n} \frac{z - \zeta_k}{1 - z \zeta_k^*} \right|
    \]
A Fuzzy Clustering approach

- Optimization problem in practice
  - Prior knowledge & local pole observations $\Omega$
  - Clustering of $\mathcal{Z}$ to obtain $\mathcal{Z} = \{z_1, \ldots, z_N\}$
  - Application of Kolmogorov $n$-width
An orthonormal basis functions approach

The following global model structure results:

Static p-dependence is linearly parametrized (e.g. polynomial, splines)

Estimation through linear regression (OE-form)
An orthonormal basis functions approach

Different alternatives:

**Wiener LPV model**

**Hammerstein LPV model**

Different results due to the finite expansion, and the static $p$-dependence
Example

- **Example (LPV-I/O identification)**
  - LPV system $S$ with I/O representation:

  $$a_0(p(k)) y(k) = b_1(p(k)) u(k-1) - \sum_{l=1}^{5} a_l(p(k)) y(k-l)$$

  $$
  a_0(p) = 0.58 - 0.1p, \quad a_1(p) = -\frac{511}{860} - \frac{48}{215} p^2 + 0.3(\cos(p) - \sin(p)),
  $$
  $$
  a_2(p) = \frac{61}{110} - 0.2\sin(p), \quad a_3(p) = -\frac{23}{85} + 0.2\sin(p),
  $$
  $$
  a_4(p) = \frac{12}{125} - 0.1\sin(p), \quad a_5(p) = -0.003, \quad b_1(p) = \cos(p).
  $$

  with $\mathbb{P} = [0.6, 0.8]$. Identify it with W-LPV and H-LPV OBF models!
**OBFs based LPV identification**

<table>
<thead>
<tr>
<th>model</th>
<th>SNR</th>
<th>MSE</th>
<th>BTF</th>
<th>VAF</th>
</tr>
</thead>
<tbody>
<tr>
<td>W-LPV</td>
<td>15 dB</td>
<td>0.0572</td>
<td>83.69%</td>
<td>97.34%</td>
</tr>
<tr>
<td>H-LPV</td>
<td>15 dB</td>
<td>0.0973</td>
<td>78.72%</td>
<td>95.48%</td>
</tr>
</tbody>
</table>

7 OBFs

Data: \( p \in \mathcal{U}(0.6, 0.8), \ u \in \mathcal{U}(-1,1) \)

500 samples long

Noise: \( \nu_e \in \mathcal{N}(0,0.5) \)

output additive
Conclusions

- **LPV** models are an effective engineering tool for dealing with nonlinear systems.
- **LPV** model structures for identification are studied and basic structures and phenomena have been clarified.
- **OBF’s** provide a powerful tool for parametrizing relevant classes of **LPV** systems.
- There is work to be done on completing the picture of a general framework for **LPV** identification.
Jozsef:
A big toast and Congratulations with your 60th birthday
Further reading