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序号	姓名	职称	单位	论文题目	刊物名称	年卷期	类别
1	李医民胡寿松	副教授教授	031	T-S fuzzy fault-tolerant control via Riccati eqution	World Journal of Modeling and Simulation	2005, 1(1)	
2	杜贞斌胡寿松	博士生教授	031	Fuzzy adaptive H∞ control for a class of uncertain nonlinear time-delay systems	World Journal of Modeling and Simulation	2005, 1(2)	
3	李医民胡寿松	副教授教授	031	Genetic algorithms research and application based on the mechanics of natural selection	Far East Journal of Application Mathematics	2005, 20(1)	
4	胡寿松何亚群	教授 教授	031	Compatibility rough-fuzzy set and compatibility fuzzy-rough set	DCDIS Proc	2005, 3	
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6	张正道 胡寿松	讲师 教授	031	Modeling time series based fault prediction for model- unknowm nonlinear system	DCDIS Proc	2005, 3	
7	张正道 胡寿松	讲师 教授	031	Fault prediction of fighter baset on nonparametric density estimation	Journal of Engineering andElectronics	2005年16卷4 期	
8	刘亚 侯霞 胡寿松	博士 教授	031	基于自适应AGBFN的不确定非线性 系统的跟踪控制	控制理论与应用	2005, 22(1)	
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COMPATIBILITY ROUGH-FUZZY SET AND COMPATIBILITY FUZZY-ROUGH SET

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Abstract. This paper presents the conception of compatibility rough-fuzzy set based on compatibility relation and the conception of compatibility fuzzy-rough set based on fuzzy compatibility relation, considering that the fuzzy information exists in the decision system which may be influenced by noise and random disturbance. The definitions of compatibility rough-fuzzy set and compatibility fuzzy-rough set are proposed, at the same time their corresponding membership functions are also given and their properties are proved. An example is given to illustrate the effectiveness of the proposed method.

Keywords. Rough set; compatibility relation; fuzzy compatibility relation; compatibility rough-fuzzy set; compatibility fuzzy-rough set

1. Introduction

The rough set method^[1] presented by Polish mathematician Z.Pawlak in 1982, offers a new way for decision-making and analysis, which can find out the useful decision-making rules from large numbers of data so that it attracts great attention of people^[2]. This classical rough set theory regards indiscernibility relation as the core and is suitable for the case that neither the condition attribute nor the decision attribute is fuzzy in decision table.

The indiscernibility relation is still the core of rough-fuzzy set. It divides objects into equivalent classes and forms rough-fuzzy set by decision fuzzy attribute values. Fuzzy-rough set developed from rough-fuzzy set, replacing indiscernibility relation by fuzzy equivalent relation, divides objects into fuzzy equivalent classes and forms fuzzy-rough set. These two kind rough sets are separately based on indiscernibility relation and fuzzy equivalent relation. But some problems will emerge when there is noise or random disturbance in the system, the strict relation usually being unsatisfied. Therefore, the

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paper extends in discernibility relation and fuzzy equivalent relation to compatibility relation and fuzzy compatibility relation and presents compatibility rough-fuzzy set and compatibility fuzzy-rough set $^{[3-6]}$.

2. Fuzzy decision information system

Let an information system be represented by $\{U,A,V,f\}$, where $U=\{x_1,x_2,\cdots,x_n\}$ be a finite non-empty objects set, and $A=\{q_1,q_2,\cdots,q_k\}$ is a non-empty attributes set; $V=\{v_q,q\in A\}$ is the value of attribute which may be a certain value, or a value of membership function. If the value of attribute is that of membership function, under the condition attribute q, the attribute value of object x can be denoted by $\mu_q(x)\in[0,1]$; f denotes a mapping, $f:U\times A\to V_q$. Suppose $A=C\cup D$, where $C=\{a_1,a_2,\cdots,a_m\}$ denotes condition attribute, while $D=\{d_1,d_2,\cdots,d_l\}$ represents decision attribute, the information system is the fuzzy decision information system.

3. Compatibility rough-fuzzy set

3.1 Compatibility relation and compatibility class

For an object in the field of objects, a neighborhood is defined, in which two objects are regarded compatible, and R denotes the compatibility relation.

Definition 1 $\forall x, y \in U, \forall a_j \in C(j = 1, 2, \dots, m),$ defining threshold by $t(a_j)$, if $d(a_j(x), a_j(y)) \leq t(a_j)$, then the relation can be denoted by xRy, where $d(a_j(x), a_j(y)) = |a_j(x) - a_j(y)|$. Obviously, relation R satisfies: (1) reflexive: xRx; (2) symmetric: $xRy \to yRx$.

But it does not satisfy transitive, so such kind of relation R is the compatibility relation. In view of practical decision system, the compatibility relation can be redefined as follows:

Definition 2 $\forall x,y \in U$, under the condition attribute $P \subseteq C$, a threshold is defined by t(a), and if $D(x,y) = \frac{1}{|P|} \sum_{a \in P} d(a(x),a(y))$, then the relation can be denoted by xRy, where d(a(x),a(y)) = |a(x) - a(y)|, and |P| is the amount of elements in condition attribute subset.

Obviously the relation R also satisfies:(1)reflexive; (2)symmetric. But not satisfying transitive, so relation R is the compatibility relation.

Definition 3 $\forall x \in U$, compatibility class is defined by:

$$RS(x) = \{ y \in U | xRy \} \tag{1}$$

Then, we divide the set of objects into h compatibility classes, $U = \{F_1, F_2, \cdots, F_h\}$.

3.2 Compatibility rough-fuzzy set

Similar to the rough-fuzzy set based on equivalent relation^[9], the compatibility rough-fuzzy set can be defined.

Definition 4 Given $U = \{x_1, x_2, \dots, x_n\}$, X is a fuzzy set on U, under the compatibility relation R, the compatibility rough-fuzzy set is defined by:

$$R(x) = (\underline{R}(X), \overline{R}(X)) \tag{2}$$

For $x \in U$, the membership functions of compatibility class RS(x) in the compatibility rough-fuzzy set are expressed as:

$$\mu_{\underline{R}(X)}(RS(x)) = \inf\{\mu_X(x)|x \in RS(X)\} \qquad \forall x \in U$$
 (3)

$$\mu_{\overline{R}(X)}(RS(x)) = \sup\{\mu_X(x)|x \in RS(X)\} \qquad \forall x \in U$$
 (4)

3.3 Compatibility rough-fuzzy membership function and its properties

Definition 5 Given $U = \{x_1, x_2, \dots, x_n\}$, X is a fuzzy set on U, under the compatibility relation R, the compatibility rough-fuzzy membership function of object $x \in U$ for X is defined by:

$$\eta_X(x) = \frac{|F \cap X|}{|F|} \tag{5}$$

Where F = RS(X), is the compatibility class of x.

Property 1 $0 \le \eta_X(x) \le 1$.

Property 2 For $\forall A, B \subseteq U, \eta_{A \cup B}(x) \ge \max\{\eta_A(x), \eta_B(x)\}.$

Property 3 For $\forall A, B \subseteq U, \eta_{A \cap B}(x) \le \min\{\eta_A(x), \eta_B(x)\}.$

Using compatibility rough-fuzzy membership function, the possible value of every object in the different decision classes can be acquired, so that the decision rules are obtained.

3.4 Example 1

D

Consider a fuzzy decision system $\{U,C,D\}$, where $U=\{1,2,\cdots,8\}$ denotes object, $C=\{a_1,a_2,a_3\}$ denotes condition attribute, $D=\{d_1,d_2\}$ denotes decision attribute, the values of condition attribute are certain, while those of decision attribute are fuzzy, the detailed data of decision system are shown in table 1.

Table 1 fuzzy decision-making system

Compatibility Rough-Fuzzy Set and Compatibility Fuzzy-Rough Set 1925

U	a_1	a_2	a_3	d_1	d_2
1	3.4	5.6	1.2	0.3	0.7
2	5.2	8.9	2.4	0.1	0.9
3	3.3	5.7	1.2	0.2	0.8
4	6.7	7.6	3.2	0.6	0.5
5	5.2	9.0	2.35	0.2	0.9
6	3.35	5.7	1.25	0.4	0.8
7	6.8	7.5	1.25	0.7	0.4
8	1.4	2.5	3.6	0.9	0.1

Using (3) and (4), the membership functions of compatibility equivalent classes in the compatibility rough-fuzzy set can be obtained. Using (5), the value of compatibility rough-fuzzy membership function is obtained.

Table 2 compatibility rough-fuzzy membership functions values

Sequence number	compatibility class	$\eta_{d_1}(F)$	$\eta_{d_2}(F)$
1	{1,3,6}	0.3	0.77
2	{2,5}	0.15	0.9
3	{4,7}	0.65	0.45
4	{8}	0.9	0.1

4 Compatibility fuzzy-rough set

4.1 Fuzzy compatibility relation and fuzzy compatibility class

Definition 6 $\forall x, y \in U$, for a certain attribute $a_j \in C(j = 1, 2, \dots, m)$, define the fuzzy relation $R_j(U \times U \rightarrow [0, 1])$ as:

$$xR_j y = \{(x, y) \in U \times U | \mu_{R_j}(x, y) \ge \alpha_j \}$$

$$(6)$$

Where: $\mu_{R_j}(x,y) \geq \alpha_j \Leftrightarrow |\mu_j(x) - \mu_j(y)| \leq 1 - \alpha_j, \forall a_j \in C; \alpha_j(j = 1, 2, \dots, k)$ is a prescribed constant, called threshold.

It is easy to prove that relation R_j satisfies reflexive and symmetric, but not transitive. So R_j is fuzzy compatibility relation.

That indicates $x, y \in U$ is fuzzy compatible under the condition attribute $a_j \in C$.

Definition 7 $\forall x \in U$, for a certain attribute $a_j \in C(j = 1, 2, \dots, m)$, under the fuzzy compatibility relation R_j , the fuzzy compatibility class is written in the form:

$$U/a_j = \{ y \in U | xR_j y \} \tag{7}$$

In this way, under the condition attribute a_j , object set U is divided into h_j fuzzy compatibility classes, $U/a_j = \{F_{j1}, F_{j2}, \cdots, F_{jh_j}\}.$

Definition 8 $\forall x \in U$, under the condition attribute $C = \{a_j, j = 1, 2, \dots, m\}$, the relevant fuzzy compatibility class is written as:

$$FR(x) = U/C = U/a_1 \cap U/a_2 \cap \dots \cap U/a_m = \{F_1, F_2, \dots, F_h\}$$
 (8)

Where, $\forall x,y\in U,$ fuzzy compatibility relation $R:U\times U\to [0,1]$ is defined as:

$$xRy = \{(x, y) \in U \times U | \mu_R(x, y) \ge \max(\alpha_j), j = 1, 2, \dots, m\}$$
 (9)

Obviously, superposition may be exists between $F_i(i=1,2,\cdots,h)$, i.e. for arbitrary object, it probably belongs to different fuzzy compatibility classes at the same time.

 $4.2\ Compatibility\ fuzzy\text{-}rough\ set$

Similarly to the fuzzy-rough set [12], the compatibility fuzzy-rough set can be defined.

Definition 9 Setting $U = \{x_1, x_2, \dots, x_n\}$, X is a fuzzy set on U. Under the fuzzy compatibility relation R, the compatibility fuzzy-rough set is defined as:

$$R(x) = (\underline{R}(X), \overline{R}(X)) \tag{10}$$

For fuzzy compatibility class $F_i(i=1,2,\cdots,h)$, the lower approximation and the upper approximation of compatibility fuzzy-rough set is expressed as:

$$\mu_{\underline{R}(X)}(F_i) = \inf_{x} \max\{1 - \mu_{F_i}(x), \mu_X(x)\} \qquad \forall i$$
 (11)

$$\mu_{\overline{R}(X)}(F_i) = \sup_{x} \min\{\mu_{F_i}(x), \mu_X(x)\} \qquad \forall i$$
 (12)

For $\forall x \in U$, the lower approximation and the upper approximation of compatibility fuzzy-rough sets are expressed as:

$$\mu_{\underline{R}(X)}(x) = \sup_{F \subseteq U/R} \min(\mu_F(x), \inf_{y \in U} \max\{1 - \mu_F(y), \mu_X(y)\})$$
 (13)

$$\mu_{\overline{R}(X)}(x) = \sup_{F \subseteq U/R} \min(\mu_F(x), \sup_{y \in U} \min\{\mu_F(y), \mu_X(y)\})$$
 (14)

4.3 Compatibility fuzzy-rough membership function and its properties Compatibility fuzzy-rough membership function can be defined by the same way of fuzzy-rough membership function^[13].

Definition 10 Setting $U = \{x_1, x_2, \dots, x_n\}$, X is a fuzzy set on U, $U/R = \{F_1, F_2, \dots, F_h\}$, under the fuzzy compatibility relation R, the compatibility fuzzy-rough membership function is expressed as:

$$\rho_X(x) = \begin{cases} \frac{1}{H} \sum_{j=1}^k \mu_{F_i}(x) \eta_X^j & if \quad \exists j, \mu_{F_i}(x) > 0 \\ 0 & else \end{cases}$$
 (15)

Where, $\eta_X^j = \frac{|F_j \cap X|}{|F_j|} = \frac{\sum_{x \in U} \min(\mu_{F_j}(x), \mu_X(x))}{\sum_{x \in U} \mu_{F_j}(x)}$, H is the number of the compatibility fuzzy classes which contain x and $\mu_{F_j}(x) \neq 0 (j = 1, 2, \dots, h)$.

Property 4 $0 \le \rho_X(x) \le 1$.

Property 5 For $\forall A, B \subseteq U, \rho_{A \cup B}(x) \ge \max\{\rho_A(x), \rho_B(x)\}.$

Property 6 For $\forall A, B \subseteq U, \rho_{A \cap B}(x) \leq \min\{\rho_A(x), \rho_B(x)\}.$

4.4 Example 2

0

Both the values of condition attribute and those of decision attribute are fuzzy. The detail data of information system are shown in table 3.

Table 3 fuzzy information system

U	a_1	a_2	a_3	d_1	d_2
1	0.1	0.8	0.9	0.5	0.7
2	1.0	0.5	0.3	0.2	0.9
3	0.6	0.3	0.8	0.2	0.8
4	0.1	0.5	0.6	0.6	0.5
5	0.2	0.9	0.9	0.4	0.6
6	0.5	0.2	0.8	0.3	0.7
7	0.8	0.9	0.5	0.7	0.2
8	1.0	0.6	0.2	0.1	1.0

Using the formula (13) and (14), the lower approximation and the upper approximation of the objects can be obtained relatively to compatibility fuzzy-rough set.

The membership functions of the compatibility fuzzy-rough set can be obtained by formula (15), as shown in table 4.

Table 4 membership functions of the compatibility fuzzy-rough set

Object	$\rho_{d_1}(x)$	$\rho_{d_2}(x)$
1	0.10	0.10
2	0.18	0.30
3	0.24	0.24
4	0.10	0.10
5	0.20	0.20
6	0.16	0.16
7	0.50	0.20
8	0.12	0.20

5. Conclusions

The compatibility rough-fuzzy set and the compatibility fuzzy-rough set presented in the paper are the extension of rough-fuzzy set and fuzzy-rough set cited in [9-12] separately. For fuzzy decision system, the compatibility relation is the core of the compatibility rough-fuzzy set, while the fuzzy compatibility relation is the core of the compatibility fuzzy-rough set, which make the decision system be able to apply this kind of method effectively when noise and random disturbance exists, so that the practicability of the rough set is more distinct.

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Fuzzy adaptive H_control for a class of uncertain nonlinear time-delay systems *

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Abstract. Combining both kinds of fuzzy logic forms including fuzzy T-S model and adaptive fuzzy logic systems, this paper presents an observer-based H_{∞} control scheme for a class of uncertain nonlinear timedelay systems. Firstly, the fuzzy T-S model is used to approximate the nonlinear systems, and an observer is designed to observe the system states, and the fuzzy control law of the fuzzy model is derived by the LMI. Secondly, the adaptive time-delay fuzzy logic systems are constructed, and the modeling errors and the uncertain nonlinear parts are eliminated by a compensator based on the adaptive time-delay fuzzy logic systems with three adjustable parameters: weights, centers and widths. It is proved that the closed loop system satisfies the anticipant H_{∞} performance, The simulation results demonstrate that the control scheme is effective.

Keywords: fuzzy T-S model, adaptive fuzzy logic systems, nonlinear systems, time-delay.

1. Introduction

In engineering, the existence of time-delay and uncertainties deteriorates the system performance. Time-delay and uncertainties pose great difficulties to the stabilization control design. Therefore, the problem of controller design for uncertain nonlinear time-delay systems has attracted considerable attention.

A typical approach of effective control for nonlinear time-delay systems is the local fuzzy-T-S- model-based linearization approach, and this approach has been successful applied in [1-2]. However, the modeling error is neglected in these studies. Therefore, the designed controller does not always guarantee the stability of the original system. Besides, in nonlinear modeling, the paper [3] considers that the modeling error has the upper bound, the papers [4-5] consider that the modeling error satisfies the matching condition, However, the upper bound and the matching condition are difficult to find in practice. The paper [6] designs a neural network compensator to compensate the modeling error. With regard to the uncertain nonlinearities in nonlinear systems, it is often required to satisfy the certain constraint in [7]. In fact, it isn't easy to look for the constraint condition. Meanwhile, the system states cannot be often directly measured in engineering. It is necessary to design the observer-based H_{∞} control scheme.

The adaptive fuzzy logic systems have the universal approximation property and could uniformly approximate nonlinear continuous functions to an arbitrary accuracy. The adaptive fuzzy logic systems could sufficiently make use of the linguistic information and the expert information. The adaptive fuzzy logic systems are used to model uncertain nonlinear systems by a set of fuzzy "if-then" rules. When a proper control is given to the model, an anticipant output is produced from the nonlinear systems. At present, the adaptive fuzzy logic systems have been successfully used in nonlinear control [8-9].

Combining fuzzy T-S model and adaptive fuzzy logic systems, this paper presents a new H_{∞} control scheme for a class of uncertain nonlinear time-delay systems. Firstly, the fuzzy T-S model is used to approximate the nonlinear systems, and the fuzzy controller is designed by the linear matrix inequalities to guarantee the stability of the fuzzy system. Secondly, the adaptive time-delay fuzzy logic systems are

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constructed, and the modeling error and the uncertain nonlinearities are eliminated by a compensator based on the adaptive time-delay fuzzy logic systems with three adjustable parameters: weights, centers and widths. It is proved that the closed-loop system satisfies the anticipant H_{∞} performance. The simulation results demonstrate that the control scheme is effective.

2. Problem formulation

Consider the following uncertain nonlinear time-delay system

$$\begin{cases} \dot{x}_{1} = x_{2} \\ \dot{x}_{2} = f_{2}(x, x(t - \tau_{1}), \dots, x(t - \tau_{r}), u) + \tilde{f}_{2}(x, x(t - \tau_{1}), \dots, x(t - \tau_{r}), u) + d_{2} \\ \dot{x}_{3} = x_{4} \\ \dot{x}_{4} = f_{4}(x, x(t - \tau_{1}), \dots, x(t - \tau_{r}), u) + \tilde{f}_{4}(x, x(t - \tau_{1}), \dots, x(t - \tau_{r}), u) + d_{4} \\ y = Cx \end{cases}$$

$$(1)$$

where $x_1, x_2 \in R^{n_1}, x_3, x_4 \in R^{n_2}$ are the measurable state vectors, $u \in R^m$ is the control input vector, f_2, f_4 are the known smooth nonlinear functions, \tilde{f}_2, \tilde{f}_4 are the unknown uncertain nonlinearities of the system. τ_i (for $i = 1, 2, \dots, r$) are the time delays. d_2, d_4 denote the external disturbance. Denote $x = [x_1^T, x_2^T, x_3^T, x_4^T]^T \in R^n$, $n = 2m, m = n_1 + n_2, d = [0, d_2^T, 0, d_4^T]^T$.

The known part of the system (1) can be approximated by a fuzzy T-S model composed of L rules. The *ith* rule of fuzzy model is in the following form: If $z_1(t)$ is F_1^i and y_1, \dots, y_n and $y_n \in F_n^i$. Then

$$\dot{x}(t) = A_i x(t) + \sum_{l=1}^r A_{il} x(t - \tau_l) + B_i u(t) + d \quad , i = 1, 2, \dots, L$$

$$y(t) = Cx(t)$$
(2)

where $z_1(t), \dots, z_s(t)$ are the premise variables, F_j^i (for $j = 1, 2, \dots, s$) are the fuzzy sets, L is the number of If-Then rules, A_i , B_i and A_{il} are some constant matrices with compatible dimensions.

 $B_i = \begin{bmatrix} 0 & b_{i1}^T & 0 & b_{i2}^T \end{bmatrix}^T \in \mathbb{R}^{n \times m}$, $b_{i1} \in \mathbb{R}^{n_1 \times m}$, $b_{i2} \in \mathbb{R}^{n_2 \times m}$. The final output of the fuzzy system is inferred as follows

$$\dot{x}(t) = \sum_{i=1}^{L} \mu_i [A_i x(t) + \sum_{l=1}^{r} A_{il} x(t - \tau_l)] + \sum_{i=1}^{L} \mu_i B_i u(t) + d$$
(3.1)

$$y(t) = Cx(t) \tag{3.2}$$

where $\mu_i = v_i(z(t)) / \sum_{i=1}^L v_i(z(t))$, $v_i(z(t)) = \prod_{j=1}^s F_j^i(z_j(t))$, $F_j^i(z_j(t))$ is the grade of membership of $z_j(t)$ in F_j^i . It

is easy to find that $\mu_i \ge 0$, for $i = 1, 2, \dots, L$ and $\sum_{i=1}^{L} \mu_i = 1$ for all t. Therefore, the modeling error and the

uncertain nonlinearities of the nonlinear system (1) can be expressed as

$$B\Delta(x, x(t-\tau_1), \dots, x(t-\tau_r)) = \begin{bmatrix} 0 \\ \Delta f_2 \\ 0 \\ \Delta f_4 \end{bmatrix} = \begin{bmatrix} x_2 \\ f_2 + \tilde{f}_2 \\ x_4 \\ f_4 + \tilde{f}_4 \end{bmatrix} - (\sum_{i=1}^{L} \mu_i [A_i x(t) + \sum_{l=1}^{r} A_{il} x(t-\tau_l)] + \sum_{i=1}^{L} \mu_i B_i u(t))$$
(4)

where
$$B = \begin{bmatrix} 0 & I_{n_1} & 0 & 0 \\ 0 & 0 & 0 & I_{n_2} \end{bmatrix}^T$$
, $\Delta(x, x(t - \tau_1), \dots, x(t - \tau_r)) = \begin{bmatrix} \Delta f_2 \\ \Delta f_4 \end{bmatrix}$.

For convenience, denote $\Delta(x, \tau) = \Delta(x, x(t - \tau_1), \dots, x(t - \tau_r))$, therefore, the nonlinear system (1) could be rearranged as

$$\dot{x}(t) = \sum_{i=1}^{L} \mu_i [A_i x(t) + \sum_{l=1}^{r} A_{il} x(t - \tau_l)] + \sum_{i=1}^{L} \mu_i B_i u(t) + B\Delta(x, \tau) + d$$
(5.1)

$$y(t) = Cx(t) \tag{5.2}$$

3. The design of the output feedback controller

If we do not consider the effect of the $\Delta(x,\tau)$. Denote $\Delta(x,\tau) = 0$ in (5.1). Design a controller to guarantee to stabilize the corresponding closed loop system of the linear part of the nonlinear system (5.1), and make the H_{∞} performance satisfied. Because the state can not be measured, we design the observer-based output feedback controller.

The overall fuzzy observer and the overall feedback controller are given by

$$\dot{\hat{x}}(t) = \sum_{i=1}^{L} \mu_i [A_i \hat{x}(t) + \sum_{l=1}^{r} A_{il} \hat{x}(t - \tau_l)] + \sum_{i=1}^{L} \mu_i B_i u(t) + \sum_{i=1}^{L} \mu_i L_i (y(t) - \hat{y}(t))$$
(6.1)

$$\hat{y}(t) = C\hat{x}(t) \tag{6.2}$$

$$u(t) = \sum_{i=1}^{L} \mu_i K_i \hat{x}(t)$$
 (6.3)

where L_i and K_i are matrixes with proper dimensions.

Denote $e(t) = x(t) - \hat{x}(t)$. Using (3.1) and (6), we derive

$$\dot{e}(t) = \sum_{i=1}^{L} \mu_i [(A_i - L_i C)e(t) + \sum_{l=1}^{r} A_{il} e(t - \tau_l)] + d$$
(7)

Substituting (3.2) and (6.2) into (6.1), we derive

0

$$\dot{\hat{x}}(t) = \sum_{i=1}^{L} \sum_{j=1}^{L} \mu_i \mu_j [(A_i + B_i K_j) \hat{x}(t) + \sum_{l=1}^{r} A_{il} \hat{x}(t - \tau_l)] + \sum_{j=1}^{L} \mu_i L_i Ce(t)$$
(8)

Denote $\tilde{x}(t) = [\hat{x}^T(t), e^T(t)]^T$, the closed-loop system is yielded

$$\dot{\tilde{x}}(t) = \sum_{i=1}^{L} \sum_{j=1}^{L} \mu_i \mu_j [\bar{A}_{ij} \tilde{x}(t) + \sum_{l=1}^{r} \bar{A}_{il} \tilde{x}(t - \tau_l)] + d'$$
(9)

where
$$\overline{A}_{ij} = \begin{bmatrix} A_i + B_i K_j & L_i C \\ 0 & A_i - L_i C \end{bmatrix}$$
, $\overline{A}_{il} = \begin{bmatrix} A_{il} & 0 \\ 0 & A_{il} \end{bmatrix}$, $d' = \begin{bmatrix} 0 \\ d \end{bmatrix}$.

Let us consider the H_{∞} performance: For a prescribed attenuation $\rho > 0$, the H_{∞} performance is achieved as

$$\int_{0}^{T} \widetilde{x}^{T}(t)Q\widetilde{x}(t)dt \leq \widetilde{x}^{T}(0)P\widetilde{x}(0) + \sum_{l=1}^{r} \int_{-\tau_{l}}^{0} \alpha_{l}\widetilde{x}^{T}(v)\widetilde{x}(v)dv + \rho^{2} \int_{0}^{T} (d'^{T}d')dt$$

$$\tag{10}$$

where P, Q are some symmetric and positive definite matrices, α_l (for $l = 1, 2, \dots, r$) are some positive scalars.

Theorem 1. There exists output feedback controller (6.3) so that the closed-loop system (9) satisfies the H_{∞} performance (10), if there exist a symmetric and positive definite matrix P, a symmetric and positive definite matrix Q, and some positive scalars α_l (for $l = 1, 2, \dots, r$) satisfying

$$\overline{A}_{ij}^{T}P + P\overline{A}_{ij} + \sum_{l=1}^{r} \alpha_{l}^{-1}P\overline{A}_{il}\overline{A}_{il}^{T}P + \sum_{l=1}^{r} \alpha_{l}I + \frac{1}{\rho^{2}}PP + Q < 0 \quad (i, j = 1, \dots, L)$$
(11)

Proof. Choose the Lyapunov function $V = \tilde{x}^T(t)P\tilde{x}(t) + \sum_{l=1}^r \int_{-\tau_l}^{\tau} \alpha_l \tilde{x}^T(v)\tilde{x}(v)dv$

$$\begin{split} \dot{V} &= \dot{\widetilde{x}}^T(t) P \widetilde{x}(t) + \widetilde{x}^T(t) P \dot{\widetilde{x}}(t) + \sum_{l=1}^r \alpha_l \widetilde{x}^T(t) \widetilde{x}(t) - \sum_{l=1}^r \alpha_l \widetilde{x}^T(t - \tau_l) \widetilde{x}(t - \tau_l) \\ &= (\sum_{i=1}^L \sum_{j=1}^L \mu_i \mu_j [\overline{A}_{ij} \widetilde{x}(t) + \sum_{l=1}^r \overline{A}_{il} \widetilde{x}(t - \tau_l)])^T P \widetilde{x}(t) + \widetilde{x}^T(t) P (\sum_{i=1}^L \sum_{j=1}^L \mu_i \mu_j [\overline{A}_{ij} \widetilde{x}(t) + \sum_{l=1}^r \overline{A}_{il} \widetilde{x}(t - \tau_l)]) \end{split}$$