



Systems and Control *E1*

Min Wu
Yong He
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Stability Analysis and Robust Control of Time-Delay Systems

(时滞系统的鲁棒控制和稳定性分析)



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With 12 figures



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Preface

A system is said to have a delay when the rate of variation in the system state depends on past states. Such a system is called a time-delay system. Delays appear frequently in real-world engineering systems. They are often a source of instability and poor performance, and greatly increase the difficulty of stability analysis and control design. So, many researchers in the field of control theory and engineering study the robust control of time-delay systems. The study of such systems has been very active for the last 20 years; and new developments, such as fixed model transformations based on the Newton-Leibnitz formula and parameterized model transformations, are continually appearing. Although these methods are a great improvement over previous ones, they still have their limitations.

We recently devised a method called the free-weighting-matrix (FWM) approach for the stability analysis and control synthesis of various classes of time-delay systems; and we obtained a series of not so conservative delay-dependent stability criteria and controller design methods. This book is based primarily on our recent research. It focuses on the stability analysis and robust control of various time-delay systems, and includes such topics as stability analysis, stabilization, control design, and filtering. The main method employed is the FWM approach. The effectiveness of this method and its advantages over other existing ones are proven theoretically and illustrated by means of various examples. The book will give readers an overview of the latest advances in this active research area and equip them with a state-of-the-art method for studying time-delay systems.

This book is a useful reference for control theorists and mathematicians working with time-delay systems, engineering designing controllers for plants or systems with delays, and for graduate students interested in robust control theory and/or its application to time-delay systems.

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Abbreviations

inf	infimum
lim	limit
max	maximum
min	minimum
sup	supremum

BRL	bounded real lemma
CCL	cone complementarity linearization
DOF	dynamic output feedback
FWM	free weighting matrix
ICCL	improved cone complementarity linearization
IFWM	improved free weighting matrix
LFT	linear fractional transaction
LMI	linear matrix inequality
MADB	maximum allowable delay bound
MATI	maximum allowable transfer interval
NCS	networked control system
NFDE	neutral functional differential equation
NLMI	nonlinear matrix inequality
RFDE	retarded functional differential equation
SOF	static output feedback

Symbols

$\mathbb{R}, \mathbb{R}^n, \mathbb{R}^{n \times m}$	set of real numbers, set of n -dimensional real vectors, and set of $n \times m$ real matrices
$\mathbb{C}, \mathbb{C}^n, \mathbb{C}^{n \times m}$	set of complex numbers, set of n component complex vectors, and set of $n \times m$ complex matrices
$\bar{\mathbb{R}}_+$	set of non-negative real numbers
$\bar{\mathbb{Z}}_+$	set of non-negative integers
$\text{Re}(s)$	real part of $s \in \mathbb{C}$
A^T	transpose of matrix A
A^{-1}	inverse of matrix A
A^{-T}	shorthand for $(A^{-1})^T$
I_n	$n \times n$ identity matrix (the subscript is omitted if no confusion will occur)
$\text{diag}\{A_1, \dots, A_n\}$	diagonal matrix with A_i as its i th diagonal element
$\begin{bmatrix} X & Y \\ * & Z \end{bmatrix}$	symmetric matrix $\begin{bmatrix} X & Y \\ Y^T & Z \end{bmatrix}$
$A > 0$ (< 0)	symmetric positive (negative) definite matrix
$A \geq 0$ (≤ 0)	symmetric positive (negative) semi-definite matrix
$\det(A)$	determinant of matrix A
$\text{Tr}\{A\}$	trace of matrix A
$\lambda(A)$	eigenvalue of matrix A
$\lambda_{\max}(A)$	largest eigenvalue of matrix A
$\lambda_{\min}(A)$	smallest eigenvalue of matrix A

$\sigma_{\max}(A)$	largest singular value of matrix A
$L_2[0, +\infty)$	set of square integrable functions on $[0, +\infty)$
$l_2[0, +\infty)$	set of square multipliable functions on $[0, +\infty)$
$\mathcal{C}([a, b], \mathbb{R}^n)$	family of continuous functions ϕ from $[a, b]$ to \mathbb{R}^n
$\mathcal{C}_{\mathcal{F}_0}^b([a, b], \mathbb{R}^n)$	family of all bounded \mathcal{F}_0 -measurable $\mathcal{C}([a, b], \mathbb{R}^n)$ -valued random variables
$L_{\mathcal{F}_0}^2([a, b], \mathbb{R}^n)$	family of all bounded \mathcal{F}_0 -measurable $\mathcal{C}([a, b], \mathbb{R}^n)$ -valued random variables $\xi = \left\{ \xi(t) : \sup_{a \leq t \leq b} \mathcal{E} \ \xi(t)\ ^2 < \infty \right\}$
$ \cdot $	absolute value (or modulus)
$\ \cdot\ $	Euclidean norm of a vector or spectral norm of a matrix
$\ \cdot\ _{\infty}$	induced l_{∞} -norm
$\ \phi\ _c$	continuous norm $\sup_{a \leq t \leq b} \ \phi(t)\ $ for $\phi \in \mathcal{C}([a, b], \mathbb{R}^n)$
\mathcal{L}	weak infinitesimal of a stochastic process
$\mathcal{D}x_t$	operator that maps $\mathcal{C}([-h, 0], \mathbb{R}^n) \rightarrow \mathbb{R}^n$; that is, $\mathcal{D}x_t = x(t) - Cx(t-h)$
\mathcal{E}	mathematical expectation
$\left[\begin{array}{c c} A & B \\ \hline C & D \end{array} \right]$	shorthand for state space realization $C(sI - A)^{-1}B + D$ for a continuous-time system or $C(zI - A)^{-1}B + D$ for a discrete-time system
\forall	for all
\in	belongs to
\exists	there exists
\subseteq	is a subset of
\cup	union
\rightarrow	tends toward or is mapped into (case sensitive)
\Rightarrow	implies
$:=$	is defined as
\square	end of proof

Contents

1. Introduction	1
1.1 Review of Stability Analysis for Time-Delay Systems	1
1.2 Introduction to FWMs	11
1.3 Outline of This Book	12
References	15
2. Preliminaries	19
2.1 Lyapunov Stability and Basic Theorems	19
2.1.1 Types of Stability	19
2.1.2 Lyapunov Stability Theorems	22
2.2 Stability of Time-Delay Systems	25
2.2.1 Stability-Related Topics	25
2.2.2 Lyapunov-Krasovskii Stability Theorem	28
2.2.3 Razumikhin Stability Theorem	29
2.3 H_∞ Norm	30
2.3.1 Norm	30
2.3.2 H_∞ Norm	31
2.4 H_∞ Control	32
2.5 LMI Method	34
2.5.1 Common Specifications of LMIs	34
2.5.2 Standard LMI Problems	35
2.6 Lemmas	36
2.7 Conclusion	38
References	38
3. Stability of Systems with Time-Varying Delay	41
3.1 Problem Formulation	43
3.2 Stability of Nominal System	44
3.2.1 Replacing the Term $\dot{x}(t)$	44
3.2.2 Retaining the Term $\dot{x}(t)$	47
3.2.3 Equivalence Analysis	50

3.3	Stability of Systems with Time-Varying Structured Uncertainties	51
3.3.1	Robust Stability Analysis	51
3.3.2	Numerical Example	53
3.4	Stability of Systems with Polytopic-Type Uncertainties	54
3.4.1	Robust Stability Analysis	54
3.4.2	Numerical Example	57
3.5	IFWM Approach	58
3.5.1	Retaining Useful Terms	59
3.5.2	Further Investigation	64
3.5.3	Numerical Examples	66
3.6	Conclusion	68
	References	68
4.	Stability of Systems with Multiple Delays	73
4.1	Problem Formulation	74
4.2	Two Delays	75
4.2.1	Nominal Systems	75
4.2.2	Equivalence Analysis	81
4.2.3	Systems with Time-Varying Structured Uncertainties	83
4.2.4	Numerical Examples	85
4.3	Multiple Delays	89
4.4	Conclusion	91
	References	92
5.	Stability of Neutral Systems	93
5.1	Neutral Systems with Time-Varying Discrete Delay	94
5.1.1	Problem Formulation	94
5.1.2	Nominal Systems	95
5.1.3	Systems with Time-Varying Structured Uncertainties	100
5.1.4	Numerical Example	101
5.2	Neutral Systems with Identical Discrete and Neutral Delays ..	101
5.2.1	FWM Approach	102
5.2.2	FWM Approach in Combination with Parameterized Model Transformation	105
5.2.3	FWM Approach in Combination with Augmented Lyapunov- Krasovskii Functional	109
5.2.4	Numerical Examples	114

5.3	Neutral Systems with Different Discrete and Neutral Delays	116
5.3.1	Nominal Systems	116
5.3.2	Equivalence Analysis	120
5.3.3	Systems with Time-Varying Structured Uncertainties	121
5.3.4	Numerical Example	122
5.4	Conclusion	123
	References	123
6.	Stabilization of Systems with Time-Varying Delay	127
6.1	Problem Formulation	128
6.2	Iterative Nonlinear Minimization Algorithm	129
6.3	Parameter-Tuning Method	136
6.4	Completely LMI-Based Design Method	138
6.5	Numerical Example	141
6.6	Conclusion	145
	References	145
7.	Stability and Stabilization of Discrete-Time Systems with Time-Varying Delay	147
7.1	Problem Formulation	148
7.2	Stability Analysis	149
7.3	Controller Design	153
7.3.1	SOF Controller	154
7.3.2	DOF Controller	156
7.4	Numerical Examples	158
7.5	Conclusion	159
	References	159
8.	H_∞ Control Design for Systems with Time-Varying Delay	163
8.1	Problem Formulation	163
8.2	BRL	165
8.3	Design of State-Feedback H_∞ Controller	168
8.4	Numerical Examples	171
8.5	Conclusion	173
	References	174
9.	H_∞ Filter Design for Systems with Time-Varying Delay	177
9.1	H_∞ Filter Design for Continuous-Time Systems	178
9.1.1	Problem Formulation	178
9.1.2	H_∞ Performance Analysis	180

9.1.3	Design of H_∞ Filter	184
9.1.4	Numerical Examples	187
9.2	H_∞ Filter Design for Discrete-Time Systems	188
9.2.1	Problem Formulation	188
9.2.2	H_∞ Performance Analysis	190
9.2.3	Design of H_∞ Filter	197
9.2.4	Numerical Example	199
9.3	Conclusion	200
	References	200
10.	Stability of Neural Networks with Time-Varying Delay	203
10.1	Stability of Neural Networks with Multiple Delays	205
10.1.1	Problem Formulation	205
10.1.2	Stability Criteria	206
10.1.3	Numerical Examples	213
10.2	Stability of Neural Networks with Interval Delay	215
10.2.1	Problem Formulation	215
10.2.2	Stability Criteria	216
10.2.3	Numerical Examples	221
10.3	Exponential Stability of Continuous-Time Neural Networks	223
10.3.1	Problem Formulation	223
10.3.2	Stability Criteria Derived by FWM Approach	224
10.3.3	Stability Criteria Derived by IFWM Approach	230
10.3.4	Numerical Examples	235
10.4	Exponential Stability of Discrete-Time Recurrent Neural Networks	237
10.4.1	Problem Formulation	237
10.4.2	Stability Criterion Derived by IFWM Approach	238
10.4.3	Numerical Examples	245
10.5	Conclusion	246
	References	247
11.	Stability of T-S Fuzzy Systems with Time-Varying Delay	251
11.1	Problem Formulation	252
11.2	Stability Analysis	253
11.3	Numerical Examples	258
11.4	Conclusion	260

References	260
12. Stability and Stabilization of NCSs	263
12.1 Modeling of NCSs with Network-Induced Delay	264
12.2 Stability Analysis	266
12.3 Controller Design	269
12.4 Numerical Examples	271
12.5 Conclusion	272
References	273
13. Stability of Stochastic Systems with Time-Varying Delay	277
13.1 Robust Stability of Uncertain Stochastic Systems	278
13.1.1 Problem Formulation	278
13.1.2 Robust Stability Analysis	279
13.1.3 Numerical Example	283
13.2 Exponential Stability of Stochastic Markovian Jump Systems with Nonlinearities	284
13.2.1 Problem Formulation	284
13.2.2 Exponential-Stability Analysis	286
13.2.3 Numerical Example	294
13.3 Conclusion	295
References	296
14. Stability of Nonlinear Time-Delay Systems	299
14.1 Absolute Stability of Nonlinear Systems with Delay and Multiple Nonlinearities	301
14.1.1 Problem Formulation	301
14.1.2 Nominal Systems	303
14.1.3 Systems with Time-Varying Structured Uncertainties ..	308
14.1.4 Numerical Examples	310
14.2 Absolute Stability of Nonlinear Systems with Time-Varying Delay	311
14.2.1 Problem Formulation	312
14.2.2 Nominal Systems	313
14.2.3 Systems with Time-Varying Structured Uncertainties ..	316
14.2.4 Numerical Example	317
14.3 Stability of Systems with Interval Delay and Nonlinear Perturbations	318
14.3.1 Problem Formulation	318

14.3.2	Stability Results	319
14.3.3	Further Results Obtained with Augmented Lyapunov- Krasovskii Functional	325
14.3.4	Numerical Examples	330
14.4	Conclusion	330
	References	331
Index	335

1. Introduction

In many physical and biological phenomena, the rate of variation in the system state depends on past states. This characteristic is called a delay or a time delay, and a system with a time delay is called a time-delay system. Time-delay phenomena were first discovered in biological systems and were later found in many engineering systems, such as mechanical transmissions, fluid transmissions, metallurgical processes, and networked control systems. They are often a source of instability and poor control performance. Time-delay systems have attracted the attention of many researchers [1–3] because of their importance and widespread occurrence. Basic theories describing such systems were established in the 1950s and 1960s; they covered topics such as the existence and uniqueness of solutions to dynamic equations, stability theory for trivial solutions, etc. That work laid the foundation for the later analysis and design of time-delay systems.

The robust control of time-delay systems has been a very active field for the last 20 years and has spawned many branches, for example, stability analysis, stabilization design, H_∞ control, passive and dissipative control, reliable control, guaranteed-cost control, H_∞ filtering, Kalman filtering, and stochastic control. Regardless of the branch, stability is the foundation. So, important developments in the field of time-delay systems that explore new directions have generally been launched from a consideration of stability as the starting point. This chapter reviews methods of studying the stability of time-delay systems and points out their limitations, and then goes on to describe a new method called the free-weighting-matrix (FWM) approach.

1.1 Review of Stability Analysis for Time-Delay Systems

Stability is a very basic issue in control theory and has been extensively discussed in many monographs [4–6]. Research on the stability of time-delay

systems began in the 1950s, first using frequency-domain methods and later also using time-domain methods. Frequency-domain methods determine the stability of a system from the distribution of the roots of its characteristic equation [7] or from the solutions of a complex Lyapunov matrix function equation [8]. They are suitable only for systems with constant delays. The main time-domain methods are the Lyapunov-Krasovskii functional and Razumikhin function methods [1]. They are the most common approaches to the stability analysis of time-delay systems. Since it was very difficult to construct Lyapunov-Krasovskii functionals and Lyapunov functions until the 1990s, the stability criteria obtained were generally in the form of existence conditions; and it was impossible to derive a general solution. Then, Riccati equations, linear matrix inequalities (LMIs) [9], and Matlab toolboxes came into use; and the solutions they provided were used to construct Lyapunov-Krasovskii functionals and Lyapunov functions. These time-domain methods are now very important in the stability analysis of linear systems. This section reviews methods of examining stability and their limitations.

Consider the following linear system with a delay:

$$\begin{cases} \dot{x}(t) = Ax(t) + A_d x(t-h), \\ x(t) = \varphi(t), \quad t \in [-h, 0], \end{cases} \quad (1.1)$$

where $x(t) \in \mathbb{R}^n$ is the state vector; $h > 0$ is a delay in the state of the system, that is, it is a discrete delay; $\varphi(t)$ is the initial condition; and $A \in \mathbb{R}^{n \times n}$ and $A_d \in \mathbb{R}^{n \times n}$ are the system matrices. The future evolution of this system depends not only on its present state, but also on its history. The main methods of examining its stability can be classified into two types: frequency-domain and time-domain.

Frequency-domain methods: Frequency-domain methods provide the most sophisticated approach to analyzing the stability of a system with no delay ($h = 0$). The necessary and sufficient condition for the stability of such a system is $\lambda(A + A_d) < 0$. When $h > 0$, frequency-domain methods yield the result that system (1.1) is stable if and only if all the roots of its characteristic function,

$$f(\lambda) = \det(\lambda I - A - A_d e^{-h\lambda}) = 0, \quad (1.2)$$

have negative real parts. However, this equation is transcendental, which makes it difficult to solve. Moreover, if the system has uncertainties and a

time-varying delay, the solution is even more complicated. So the use of a frequency-domain method to study time-delay systems has serious limitations.

Time-domain methods: Time-domain methods are based primarily on two famous theorems: the Lyapunov-Krasovskii stability theorem and the Razumikhin theorem. They were established in the 1950s by the Russian mathematicians Krasovskii and Razumikhin, respectively. The main idea is to obtain a sufficient condition for the stability of system (1.1) by constructing an appropriate Lyapunov-Krasovskii functional or an appropriate Lyapunov function. This idea is theoretically very important; but until the 1990s, there was no good way to implement it. Then the Matlab toolboxes appeared and made it easy to construct Lyapunov-Krasovskii functionals and Lyapunov functions, thus greatly promoting the development and application of these methods. Since then, significant results have continued to appear one after another (see [10] and references therein). Among them, two classes of sufficient conditions have received a great deal of attention. One class is independent of the length of the delay, and its members are called delay-independent conditions. The other class makes use of information on the length of the delay, and its members are called delay-dependent conditions.

The Lyapunov-Krasovskii functional candidate is generally chosen to be

$$V_1(x_t) = x^T(t)Px(t) + \int_{t-h}^t x^T(s)Qx(s)ds, \quad (1.3)$$

where $P > 0$ and $Q > 0$ are to be determined and are called Lyapunov matrices; and x_t denotes the translation operator acting on the trajectory: $x_t(\theta) = x(t+\theta)$ for some (non-zero) interval $[-h, 0]$ ($\theta \in [-h, 0]$). Calculating the derivative of $V_1(x_t)$ along the solutions of system (1.1) and restricting it to less than zero yield the delay-independent stability condition of the system:

$$\begin{bmatrix} PA + A^TP + Q & PA_d \\ * & -Q \end{bmatrix} < 0. \quad (1.4)$$

Since this inequality is linear with respect to the matrix variables P and Q , it is called an LMI. If the LMI toolbox of Matlab yields solutions to LMI (1.4) for these variables, then according to the Lyapunov-Krasovskii stability theorem, system (1.1) is asymptotically stable for all $h \geq 0$; and furthermore, an appropriate Lyapunov-Krasovskii functional is obtained.