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# ANTICIPATION IN DISCRETE-TIME LQ CONTROL I: Open-Loop Control 

VÁclav Soukup

Polynomial approach is used to explain the partial improvement in single-input, singleoutput (SISO) linear quadratic computer control design. It consists of input signals anticipation which is always applicable if external inputs to the process are known in advance. The open-loop structure is considered in this first part while the second part of the work will concern the feedback LQ control.

## I.1. INTRODUCTION

Standard control algorithms result into the control actions which start at the same time when an external input change (reference, load disturbance) occurs. Minimizing a chosen performance index state space as vell as input-output methods of the control design have been developed.

Nevertheless in many applications we know some time in advance when and how the input signals will turn in the future. Then a control action need not wait for such a determined change but can anticipate it. This possibility has been (probably for the first time) mentioned by Štecha and Havlena [9]. The idea of anticipation may be simply realized in computer-controlled processes using polynomial system and signal description. It is shown for quadratic cost function and SISO linear systems in this work.

Quadratic or least squares control strategy dominates in the control theory for a long time $[3,8,1]$. Also there are many works using algebraic methods in LQ and LQG discrete-time control. The fundamental results in this field have been derived in [7], the comprehensive study concerning SISO systems represents [4].

Unlike in [7] the approach based on the coprime polynomials in SISO problem description is used in this contribution.

At first necessary operations and symbols used in polynomial theory are briefly summarized in Preliminaries. Further particulars can be found in [7]. Following the short survey about the principle of open-loop LQ control the own anticipation problem is solved in Section 4. Some further, completing relations are shown in Section 5 and the work ends by the simple illustrative example.

## I.2. PRELIMINARIES

Polynomials in $d$ (one step delay) and recurrent power sequences as polynomial fractions are the main elements in SISO, linear, discrete-time systems polynomial theory.

A polynomial

$$
\begin{equation*}
a=\alpha_{0}+\alpha_{1} d+\cdots+\alpha_{\eta} d^{\eta} \tag{I.2.1}
\end{equation*}
$$

has the degree $\operatorname{deg} a=\eta$ if $\alpha_{\eta} \neq 0 ; \operatorname{deg} 0=-\infty$, and is causal $a=c^{c}$ if $\alpha_{0} \neq 0$.
Sometimes it is more suitable to consider $d$ as $Z$-transform complex variable ( $d=z^{-1}$ ) and a polynomial $a=a(d)$ as a function of $d$.

A polynomial (2.1) can be factorized into

$$
a=a^{H} a^{=}=a^{+} a^{-}=a^{+} a^{0} a^{=},
$$

where all zeros of $a^{H}(d), a^{=}(d), a^{+}(d), a^{-}(d)$ and $a^{0}(d)$ have the property $\left|d_{i}\right| \geq 1$, $\left|d_{i}\right|<1,\left|d_{i}\right|>1,\left|d_{i}\right| \leq 1$ and $\left|d_{i}\right|=1$, respectively.

Further operations are defined and denoted by

$$
\begin{aligned}
& a_{*}=\alpha_{0}+\alpha_{1} d^{-1}+\cdots+\alpha_{\eta} d^{-\eta} \\
& \tilde{a}=a_{*} d^{\eta}=\alpha_{\eta}+\alpha_{\eta-1} d+\cdots+\alpha_{0} d^{\eta}, \quad a^{*}=a^{+} a^{-\sim}
\end{aligned}
$$

and

$$
a_{*} a=a^{*} a_{*}^{*}=s_{*} s
$$

where

$$
s=a^{*}=s^{H} \quad \text { (spectral factorization). }
$$

Having two polynomials $a, b$ we write $(a, b)$ for their greatest common divisor, $b \mid a, b \neq 0$, if $a=c b$, and $b \sim a$ if $a=c b$ with $\operatorname{deg} c=0$.

A recurrent power sequence

$$
\begin{equation*}
F=\frac{b}{a}=\varphi_{\xi} d^{\xi}+\varphi_{\xi+1} d^{\xi+1}+\ldots \tag{I.2.2}
\end{equation*}
$$

has ord $F=\xi$ if $\varphi_{\xi} \neq 0$ and is a) causal if $\xi \geq 0$, b) stable if it is causal and $\varphi_{\xi} \rightarrow 0$ for $\xi \rightarrow \infty$.

Provided that $(a, b) \sim 1$, it must be $a=a^{c}$ for causal sequence and $a=a^{+}$for stable sequence in (2.2).

For a stable $F=\varphi_{0}+\varphi_{1} d+\ldots$ it is defined $F_{*}=\varphi_{0}+\varphi_{1} d^{-1}+\ldots$. Then

$$
F_{*} F=\ldots+\gamma_{1} d^{-1}+\gamma_{0}+\gamma_{1} d+\ldots=C_{\gamma *}+\gamma_{0}+C_{\gamma}
$$

where $C_{\gamma}=\gamma_{1} d+\gamma_{2} d^{2}+\ldots$.
The denotation

$$
\gamma_{0}=\left\langle F_{*} F\right\rangle=\sum_{\xi=0}^{\infty} \varphi_{\xi}^{2}
$$

is used.

## I.3. STANDARD OPEN-LOOP LQ CONTROL

Open-loop SISO discrete time control problem is sketched in Fig. I.1.


Fig. I.1.

A process output $Y$ should track a reference $W_{r}$ being affected by a possible load disturbance $V$ at the same time. Current conditions at the control start depending on the system previous behaviour may be modeled by signal $Y_{0}$. All the signals are assumed to be described here in discrete-time forms and the discrete-time model $P$ of a continuous-time process includes zero-order hold with a period $T$.

The aim of LQ optimal open-loop discrete-time control is to determine such a sequence $U$ to minimize the performance index

$$
\begin{equation*}
\vartheta=\sum_{k=0}^{\infty}\left(\psi e_{k}^{2}+\varphi u_{k}^{2}\right)=\psi\left\langle E_{*} E\right\rangle+\varphi\left\langle U_{*} U\right\rangle \tag{I.3.1}
\end{equation*}
$$

where stable sequences

$$
E=e_{0}+e_{1} d+\ldots, \quad U=u_{0}+u_{1} d+\ldots,
$$

and $e_{k}=e(k T)$ and/or $u_{k}=u(k T)$ are the error and/or control signal values at time $k T ; k=0,1, \ldots ; \psi \neq 0, \varphi \neq 0$ are chosen weighting scalars.

Seeing Fig. I. 1 we can write

$$
\begin{equation*}
E=W_{r}-Y=W-Y_{u}=W-P U, \tag{I.3.2}
\end{equation*}
$$

where

$$
\begin{equation*}
W=W_{r}-Y_{0}-V=w_{0}+w_{1} d+\ldots \tag{I.3.3}
\end{equation*}
$$

represents the only equivalent input. Control action starts by the value $u_{0}$ synchronized with the input value $w_{0}$ at time $k T=0$.

## I.4. ANTICIPATION IN LQ OPEN-LOOP CONTROL

Assume that the input course (3.3) is known in advance, say $\nu$ steps before it will really act, i.e., at time $-\nu T$. Then the purposeful control signal can be applied and the error signal observed starting at this time. We can write

$$
\begin{equation*}
e_{k+\nu}=w_{k}-y_{u, k+\nu} \quad \text { or } \quad E d^{-\nu}=W-Y_{u} d^{-\nu} \tag{I.4.1}
\end{equation*}
$$

If the numbering of time is shifted by $\nu$ steps back then (4.1) obtains the form

$$
\begin{equation*}
E=W d^{\nu}-Y_{u}=W d^{\nu}-P U \tag{I.4.2}
\end{equation*}
$$

Let

$$
\begin{align*}
& P=\frac{b}{a}, \quad(a, b) \sim 1  \tag{I.4.3}\\
& W=\frac{f}{h}, \quad(h, f) \sim 1 \tag{I.4.4}
\end{align*}
$$

and

$$
\begin{equation*}
a_{h}=\frac{a}{(a, h)}, \quad h_{a}=\frac{1}{(a, h)} . \tag{I.4.5}
\end{equation*}
$$

Then LQ open-loop control with anticipation is solved by the following theorem.
Theorem 1. Given a process (4.3) subjected to the equivalent input (4.4), LQ open-loop control minimizing the expression (3.1) and using $\nu$-step anticipation results into the sequence

$$
\begin{equation*}
U=\frac{a_{h} y}{h_{a} s} \tag{I.4.6}
\end{equation*}
$$

where the stable polynomial $s=s^{+}$follows from the spectral factorization

$$
\begin{equation*}
s_{*} s=a_{*} \varphi a+b_{*} \psi b \tag{I.4.7}
\end{equation*}
$$

and $a_{h}, h_{a}$ stand in (4.5). The polynomial $y$ along with $x$ and $z$ satisfies the equations

$$
\begin{equation*}
d^{\rho} s_{*} y+h z=d^{\rho+\nu} b_{*} \psi f \tag{I.4.8}
\end{equation*}
$$

and

$$
\begin{equation*}
d^{\rho} s_{*} x-b_{f} h_{a} z=d^{\rho} a_{*} \varphi a_{h} f_{b} \tag{I.4.9}
\end{equation*}
$$

with the minimum $\operatorname{deg} z$ where $\rho=\max (\operatorname{deg} a, \operatorname{deg} b)$,

$$
\begin{equation*}
b_{f}=\frac{b}{\left(b, f d^{\nu}\right)} \quad \text { and } \quad f_{b}=\frac{f d^{\nu}}{\left(b, f d^{\nu}\right)} \tag{I.4.10}
\end{equation*}
$$

The corresponding error signal $E$ is expressed by

$$
\begin{equation*}
E=\frac{\left(b, f d^{\nu}\right) x}{h_{a} s} \tag{I.4.11}
\end{equation*}
$$

The problem is solvable if and only if $h_{a} \sim h_{a}^{+}$. The solution (4.6), if it exists, is unique.

Proof. The proof will be divided into three parts.

1. At first it must be proved that $s=s^{+}$. It has been shown in [2]. Assume that $s=s^{H}=s^{+} s^{0}$, i.e., $s(d)=0$ has a zero $d_{i}=\exp \left(-j \omega_{i} T\right),\left|d_{i}\right|=1$. Then seeing (4.7)

$$
s_{*}\left(d_{i}\right) s\left(d_{i}\right)=a\left(d_{i}^{-1}\right) \varphi a\left(d_{i}\right)+b\left(d_{i}^{-1}\right) \psi b\left(d_{i}\right)=\varphi\left|a\left(d_{i}\right)\right|^{2}+\psi\left|b\left(d_{i}\right)\right|^{2}=0
$$

and hence $a\left(d_{i}\right)=0$ as well as $b\left(d_{i}\right)=0$ would have to be true. But it is excluded by the assumption $(a, b) \sim 1$ and therefore $s^{0}=1$.
2. Secondly the solvability of the equations (4.8) and (4.9) will be treated. Writing these equations in the vector-matrix form

$$
C\left[\begin{array}{lll}
x & y & z
\end{array}\right]^{T}=D
$$

where

$$
C=\left[\begin{array}{ccc}
d^{\rho} s_{*} & 0 & -b_{f} a_{h} \\
0 & d^{\rho} s_{*} & h
\end{array}\right] \quad \text { and } \quad D=\left[\begin{array}{c}
d^{\rho} a_{*} \varphi a_{h} f_{b} \\
d^{\rho+\nu} b_{*} \psi f
\end{array}\right]
$$

the solution exists if and only if the greatest common divisors of all nonzero minors of $C$ and $[C D$ ] are the same. Let us write
the first order minors of $C$ :
the first order minors of [ $C D$ ]:
the second order minors of $C$ :
and the second order minors of [CD]: $d^{2 \rho} s_{*}^{2}, d^{\rho} s_{*} h, d^{\rho} s_{*} b_{f} h_{a}, d^{2 \rho} s_{*} a_{*} \varphi a_{h} f_{b}$,

$$
\begin{aligned}
& d^{\rho} s_{*}, b_{f} h_{a}, h ; \\
& d^{\rho} s_{*}, b_{f} h_{a}, h, d^{\rho} a_{*} \varphi a_{h} f_{b}, d^{\rho+\nu} b_{*} \psi f \\
& d^{2 \rho} s_{*}^{2}, d^{\rho} s_{*} h, d^{\rho} s_{*} b_{f} h_{a} ; \\
& d^{2 \rho} s_{*}^{2}, d^{\rho} s_{*} h, d^{\rho} s_{*} b_{f} h_{a}, d^{2 \rho} s_{*} a_{*} \varphi a_{h} f_{b} \\
& d^{2 \rho+\nu} s_{*} b_{*} \psi f \text { and } d^{\rho} s_{*} s h_{a} f_{b}
\end{aligned}
$$

where the last minor follows from (4.7) and (4.10).
and (4.10)

Denoting
and
it must be

$$
\begin{gathered}
g_{1}=\left(d^{\rho} s_{*}, b_{f} h_{a}, h\right)=\left(d^{\rho} s_{*}, h_{a}\right) \\
g_{2}=\left(d^{2 \rho} s_{*}^{2}, d^{\rho} s_{*} h, d^{\rho} s_{*} b_{f} h_{a}\right)=d^{\rho} s_{*} g_{1}
\end{gathered}
$$

$$
g_{1}\left|d^{\rho} a_{*} \varphi a_{h} f_{b}, g_{1}\right| d^{\rho+\nu} b_{*} \psi f \quad \text { and } \quad g_{2} \mid d^{\rho} s_{*} s h_{a} f_{b}
$$

i. e., $g_{1} \mid s h_{a} f_{b}$. Supposing $\operatorname{deg} s=\sigma$ yields $g_{1}=\left(d^{\rho-\sigma} \tilde{s}, h_{a}\right)$. Hence assuming $\iota_{a} \sim h_{a}^{+}$the equations (4.8) and (4.10) are always solvable since for $s=s^{+}$is $\tilde{s}$ unstable and therefore $g_{1} \sim 1$.
3. To prove that the optimal solution is given 'y Theorem 1 we express using (4.2) and (4.7)

$$
\begin{align*}
J & =\psi E_{*} E+\varphi U_{*} U=\psi \frac{f_{*} f}{h_{*} h}-\psi \frac{b f_{*}}{a h_{*}} d^{-\nu} U-\psi \frac{b_{*} f}{a_{*} h} d^{\nu} U_{*}+\frac{s_{*} s}{a_{*} a} U_{*} U= \\
& =\psi \frac{f_{*} f}{h_{*} h}-\psi^{2} \frac{f_{*} f b_{*} b}{h_{*} h s_{*} s}+\left(\psi \frac{b_{*} f d^{\nu}}{s_{*} h}-\frac{s}{a} U\right)_{*}\left(\psi \frac{b_{*} f d^{\nu}}{s_{*} h}-\frac{s}{a} U\right)=J_{a}+J_{B} \tag{I.4.12}
\end{align*}
$$

where

$$
\begin{equation*}
J_{A}=\psi \frac{f_{*} f}{h_{*} h}-\psi^{2} \frac{f_{*} f b_{*} b}{h_{*} h s_{*} s}=\psi \varphi \frac{f_{*} f a_{h_{*}} a_{h}}{h_{a_{*}} h_{a} s_{*} s} \tag{I.4.13}
\end{equation*}
$$

is independent on $U$ and with the finite value $\vartheta_{A}=\left\langle J_{A}\right\rangle$ for $h_{a} \sim h_{a}^{+}$.
The second term $J_{B}$ in (4.12) can be arranged into

$$
\begin{align*}
J_{B} & =\left(\psi \frac{b_{*} f d^{\nu}}{s_{*} h}-\frac{s}{a} U\right)_{*}\left(\psi \frac{b_{*} f d^{\nu}}{s_{*} h}-\frac{s}{a} U\right)= \\
& =\left(\frac{d^{\rho} s_{*} y+h z}{d^{\rho} s_{*} h}-\frac{s}{a} U\right)_{*}\left(\frac{d^{\rho} s_{*} y+h z}{d^{\rho} s_{*} h}-\frac{s}{a} U\right)= \\
& =\left(\frac{y}{h}+\frac{z}{d^{\rho} s_{*}}-\frac{s}{a} U\right)_{*}\left(\frac{y}{h}+\frac{z}{d^{\rho} s_{*}}-\frac{s}{a} U\right)=\left(X+\frac{z}{d^{\rho} s_{*}}\right)_{*}\left(X+\frac{z}{d^{\rho} s_{*}}\right) \tag{I.4.14}
\end{align*}
$$

where

$$
\begin{equation*}
X=\frac{y}{h}-\frac{s}{a} U \tag{I.4.15}
\end{equation*}
$$

The opening decomposition yields just the equation (4.8). Its general solution may be written as

$$
y=y_{0}-h t \quad \text { and } \quad z=z_{0}+d^{\rho} s_{*} t
$$

where $y_{0}, z_{0}$ is the particular solution with minimum $\operatorname{deg} z, \operatorname{deg} z<\rho$, and $t$ an arbitrary polynomial.

Then in accordance with (4.14)

$$
\vartheta_{B}=\left\langle J_{B}\right\rangle=\left\langle(X+t)_{*}(X+t)\right\rangle+\left\langle\frac{z_{0 *} z_{0}}{s_{*} s}\right\rangle
$$

since $\left\langle\left(\frac{z_{0}}{d^{\rho} s_{*}}\right)_{*}(X+t)\right\rangle=0$ as well as $\left\langle\frac{z_{0}}{d^{\rho} s_{*}}\left(X_{*}+t_{*}\right)\right\rangle=0$. Hence

$$
\min _{U} \vartheta=\vartheta_{A}+\min _{X, t} \vartheta_{B}=\vartheta_{A}+\left\langle\frac{z_{0 *} z_{0}}{s_{*} s}\right\rangle
$$

for $X=0$ and $t=0$. Then seeing (4.15) the optimal control sequence $U^{T}$ stands in (4.6).

If the equation (4.8) is multiplied by $b$ we obtain

$$
d^{\rho} s_{*} b y+b h z=d^{\rho+\nu} b_{*} \psi b f=d^{\rho+\nu} f\left(s_{*} s-a_{*} \varphi a\right)
$$

and then

$$
\begin{equation*}
d^{\rho} s_{*}\left(s f d^{\nu}-b y\right)=d^{\rho+\nu} a_{*} \varphi a f+b h z=(a, h)\left(b, f d^{\nu}\right) d^{\rho} s_{*} x \tag{I.4.16}
\end{equation*}
$$

where the complementary equation (4.9) has been introduced.
Combining (4.2) and (4.16) the error $E$ results into (4.11). The condition $h_{a} \sim h_{a}^{+}$ is necessary for $E$ and $U$ to be stable. Then the equations (4.8) and (4.9) are always solvable as shown above. Since their minimum-degree solution with respect to $z$ is unique the entire problem has the unique solution.

Note. Thus far the exact mathematical system solution of the problem has been shown. Analyzing the results one can see that the polynomial cancellations are assumed in the design:
a) the process factor $a_{h}$ is cancelled by the same polynomial in control signal $U$ not to appear in the output $Y_{u}$;
b) the common process-input factor $(a, h)$ does not appear in the error $E$ being cancelled by the difference $s f_{b}-b_{f} y=(a, h) x$.
Of course, small differences between a real process dynamics and its available mathematical model must always be expected in practical tasks. Since such distinctions, if occur between unstable factors, result in unstable error $E$, open loop LQ control may be applied, in fact, to stable real processes only.

## I.5. FURTHER RELATIONS

Let us consider two solutions of the open-loop LQ anticipating control corresponding to two values of anticipation steps $\nu-i$ and $\nu, i>0$.

Using the relations and meanings used and derived above we can find that

$$
\begin{aligned}
& y_{\nu}=y_{\nu-i} d^{i}-\frac{h}{d^{\rho} s_{*}}\left(z_{\nu}-z_{\nu-i} d^{i}\right), \quad x_{\nu}=x_{\nu-i}+\frac{b_{f} h_{a}}{d^{\rho} s_{*}}\left(z_{\nu}-z_{\nu-i}\right) \\
& U_{\nu}=U_{\nu-i} d^{i}-\frac{a}{d^{\rho} s_{*} s}\left(z_{\nu}-z_{\nu-i} d^{i}\right) \\
& E_{\nu}=\frac{\left(b, f d^{\nu}\right)}{\left(b, f d^{\nu-i}\right)} E_{\nu-i}+\frac{b}{d^{\rho} s_{*} s}\left(z_{\nu}-z_{\nu-i}\right)
\end{aligned}
$$

and

$$
\vartheta_{\nu}=\vartheta_{\nu-i}+\left\langle\frac{z_{\nu *} z_{\nu}}{s_{*} s}\right\rangle-\left\langle\frac{z_{\nu-i, *} z_{\nu-i}}{s_{*} s}\right\rangle=\vartheta_{\nu-i}-\Delta \vartheta_{\nu, \nu-i}
$$

where $x_{j}, y_{j}, z_{j}, U_{j}, E_{j}$ and $\vartheta_{j}$ are optimal for $j$-step anticipating LQ solution, $j=\nu-i, \nu$ and

$$
\begin{equation*}
\Delta \vartheta_{\nu, \nu-i}=\left\langle\frac{z_{\nu-i, *} z_{\nu-i}}{s_{*} s}\right\rangle-\left\langle\frac{z_{\nu *} z_{\nu}}{s_{*} s}\right\rangle \tag{I.5.1}
\end{equation*}
$$

is the decrease in $\vartheta$ if the anticipation steps increase from $\nu-i$ to $\nu$. Intuitively we expect $\Delta \vartheta_{\nu, \nu-i} \geq 0$. However the decrease (5.1) depends on the process and input dynamics and cannot be simply expressed without solving both the corresponding cases, i.e., the problem has to be solved for $\nu-i$ as well as $\nu$.

To investigate the theoretical limit case when $\nu \rightarrow \infty$ we must return to the primary numbering of time and instead of (4.2) write

$$
\begin{equation*}
\hat{E}=W-P \hat{U} \tag{I.5.2}
\end{equation*}
$$

where $\hat{E}=E d^{-\nu}$ and $\hat{U}=U d^{-\nu}$ are two-side noncausal sequences. Then $\hat{U}$ is required to be determined such that

$$
\begin{equation*}
\hat{\vartheta}=\sum_{k=-\infty}^{\infty}\left(\psi \hat{e}_{k}^{2}+\varphi \hat{u}_{k}^{2}\right)=\psi\left\langle\hat{E}_{*} \hat{E}\right\rangle+\varphi\left\langle\hat{U}_{*} \hat{U}\right\rangle \tag{I.5.3}
\end{equation*}
$$

is finite and minimal.
As regards the two-side sequences and corresponding polynomial equations the good references are $[5,6]$. We mention here only that if

$$
\hat{E}=\ldots+\hat{e}_{-2} d^{-2}+\hat{e}_{-1} d^{-1}+\hat{e}_{0}+\hat{e}_{1} d+\hat{e}_{2} d^{2}+\ldots
$$

then

$$
\hat{E}_{*}=\ldots+\hat{e}_{2} d^{-2}+\hat{e}_{1} d^{-1}+\hat{e}_{0}+\hat{e}_{-1} d+\hat{e}_{-2} d^{2}+\ldots
$$

Using (5.2) in (5.3) yields

$$
\hat{J}+\psi \hat{E}_{*} \hat{E}+\varphi \hat{U}_{*} \hat{U}=\hat{J}_{A}+\hat{J}_{B}
$$

where

$$
\hat{J}_{A}=\psi \frac{f_{*} f}{h_{*} h}-\psi^{2} \frac{f_{*} f b_{*} b}{h_{*} h s_{*} s}=\psi \varphi \frac{a_{h *} a_{h} f_{*} f}{h_{a} s_{*} s}=J_{A}
$$

standing in (4.13) and

$$
\hat{J}_{B}=\left(\frac{b_{*} \psi f}{h s_{*}}-\frac{s}{a} \hat{J}\right)_{*}\left(\frac{b_{*} \psi f}{h s_{*}}-\frac{s}{a} \hat{U}\right)
$$

with

$$
\hat{\vartheta}_{B}=\min _{\hat{U}}\left\langle\hat{J}_{B}\right\rangle=0 \quad \text { for } \quad \hat{U}=\frac{a_{h} b_{*} \psi f}{h_{a} s_{*} s}
$$

provided that $h_{a} \sim h_{a}^{+}$. Hence

$$
\hat{\vartheta}=\lim _{\nu \rightarrow \infty} \vartheta=\lim _{\nu \rightarrow \infty}\left(\vartheta_{A}+\vartheta_{B}\right)=\vartheta_{A}<\vartheta_{\nu} \quad \text { for any finite } \nu
$$

## I.6. EXAMPLE

Given

$$
\begin{array}{ll}
P=\frac{d}{1-d}=\frac{b}{a}, & W_{r}=\frac{1}{1-d} \\
V=\frac{0.17 d}{1+0.5 d} & \text { and }
\end{array} \quad Y_{0}=\frac{0.33 d}{1-d} .
$$

Let us find LQ optimal control sequence assuming the inputs are known $\nu$ steps in advance, $\nu=0,1,2,3$, alternatively and $\psi=\varphi=1$.

At first we determine

$$
\begin{gathered}
W=W_{r}-Y_{0}-V=\frac{f}{h}=\frac{1}{(1-d) 1+0.5 d)} \\
a_{h}=1, \quad h_{a}=1+0.5 d=h_{a}^{+}, \quad s=1.618-0.618 d \quad \text { and } \quad \rho=1
\end{gathered}
$$

1. For $\nu=0$ (control without anticipation) we have $b_{f}=b=d$ and $f_{b}=f=1$, the $\min \operatorname{deg} z$ solution of the equation (4.8)

$$
(-0.618+1.618 d) y+(1-d)(1+0.5 d) z=1
$$

is $y=0.58+0.42 d$ and $z=1.358$. The optimal control sequence

$$
U=\frac{0.58+0.42 d}{(1+0.5 d)(1.618-0.618 d)}=0.358+0.217 d+0.043 d^{2}+0.037 d^{3}+\ldots
$$

We can determine $x=1.618+0.42 d$ from the equation (4.9)

$$
(-0.618+1.618 d) x-d(1+0.5 d) z=-1+d
$$

Then the error sequence

$$
E=\frac{1.618+0.42 d}{(1+0.5 d)(1.618-0.618 d)}=1+0.142 d+0.174 d^{2}+0.007 d^{3}+\ldots
$$

and the performance index $\vartheta=1.23$.
2. For $\nu=1$ we have $b_{f}=f_{b}=1$, the equation (4.8)

$$
(-0.618+1.618 d) y+(1-d)(1+0.5 d) z=d
$$

is solved by $y=0.84+0.16 d$ and $z=0.519$. Hence

$$
U=\frac{0.85+0.16 d}{(1+0.5 d)(1.618-0.618 d)}=0.519+0.038 d+0.095 d^{2}-0.015 d^{2}+\ldots
$$

the equation (4.9)

$$
(-0.618+1.618 d) x-(1+0.5 d) z=-1+d
$$

yields $x=0.778$.
Then

$$
E=\frac{0.778}{(1+0.5 d)(1.618-0.618 d)}=0.481 d-0.057 d^{2}+0.099 d^{3}-0.023 d^{4}+\ldots
$$

and $\vartheta=0.53$.
3. Using $\nu=2$ yields $b_{f}=1, f_{b}=d$, the equation (4.8)

$$
(-0.618+1.618 d) y+(1-d)(1+0.5 d) z=d^{2}
$$

is solved by $y=0.321+0.679 d$ and $z=0.198$, the equation (4.9)

$$
(-0618+1.618 d) x-(1+0.5 d) z=(-1+d) d
$$

gives $x=-0.321+0.618 d$.
Then

$$
\begin{aligned}
U & =\frac{0.321+0.679 d}{(1+0.5 d)(1.618-0.618 d)}=0.198+0.396 d-0.008 d^{2}+0.077 d^{3}+\ldots \\
E & =\frac{(-0.321+0.618 d) d}{(1+0.5 d)(1.618-0.618 d)}=-0.198 d+0.405 d^{2}-0.086 d^{3}+\ldots
\end{aligned}
$$

and $\vartheta=0.42$.
4. Finally for $\nu=3$ we get $b_{f}=1, f_{b}=d^{2}$, the equation (4.8) is solved by $y=0.123+0.259 d+0.618 d^{2}$ and $z=0.076$. Then $x=-0.123-0.382 d+0.618 d^{2}$, $U=\frac{0.123+0.259 d+0.618 d^{2}}{(1+0.5 d)(1.618-0.618 d)}=0.076+0.151 d+0.378 d^{2}-0.016 d^{2}+\ldots$, $E=\frac{\left(-0.123-0.382 d+0.618 d^{2}\right) d}{(1+0.5 d)(1.618-0.618 d)}=-0.076 d-0.227 d^{2}+0.394 d^{3}-0.090 d^{4}+\ldots$ and $\vartheta=0.41$.

The theoretical minimum for $\nu \rightarrow \infty$ is

$$
\vartheta_{A}=\left\langle\frac{1}{\left(1+0.5 d^{-1}\right)(1+0.5 d)\left(1.618-0.618 d^{-1}\right)(1.618-0.618 d)}\right\rangle=0.405 .
$$

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