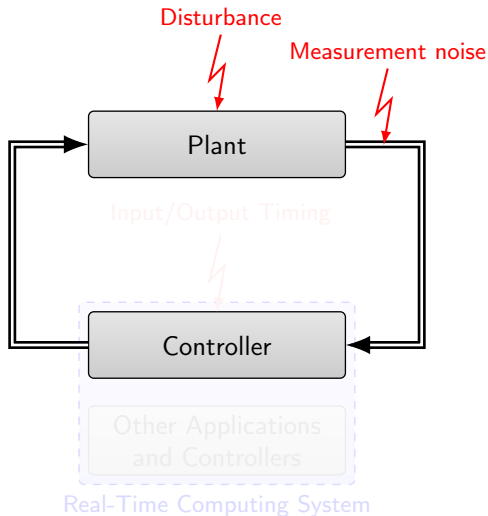


A New Perspective on Quality Evaluation for Control Systems with Stochastic Timing

Maximilian Gaukler, Andreas Michalka,
Peter Ulbrich and Tobias Klaus



April 11th, 2018



Quality of Control:

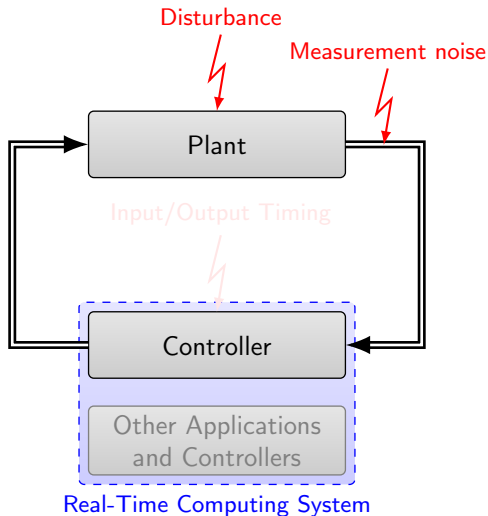
How well does the control system work under

- random disturbance
- I/O timing?

Time-varying situation:

- execution conditions
- disturbance amplitude
- reference trajectory

~ Quality is time-varying



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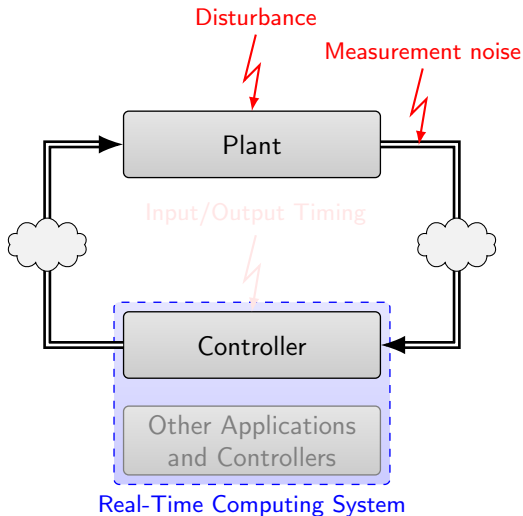
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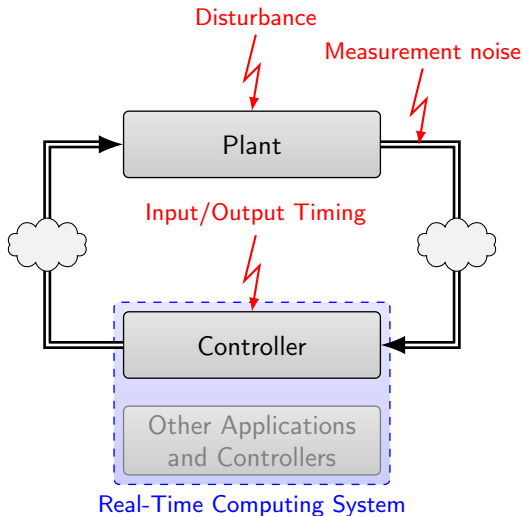
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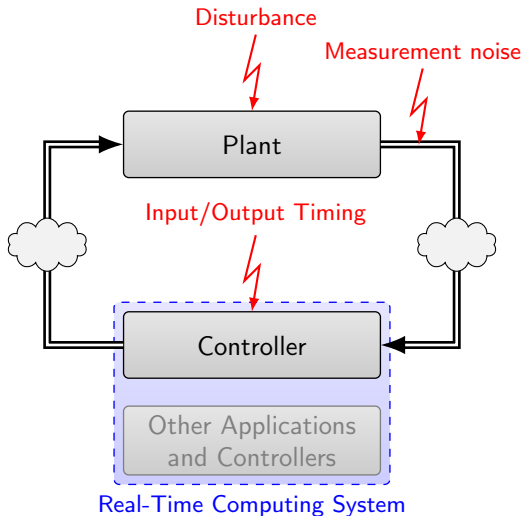
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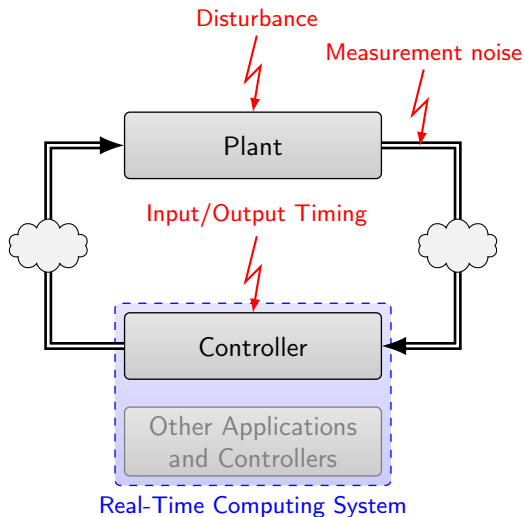
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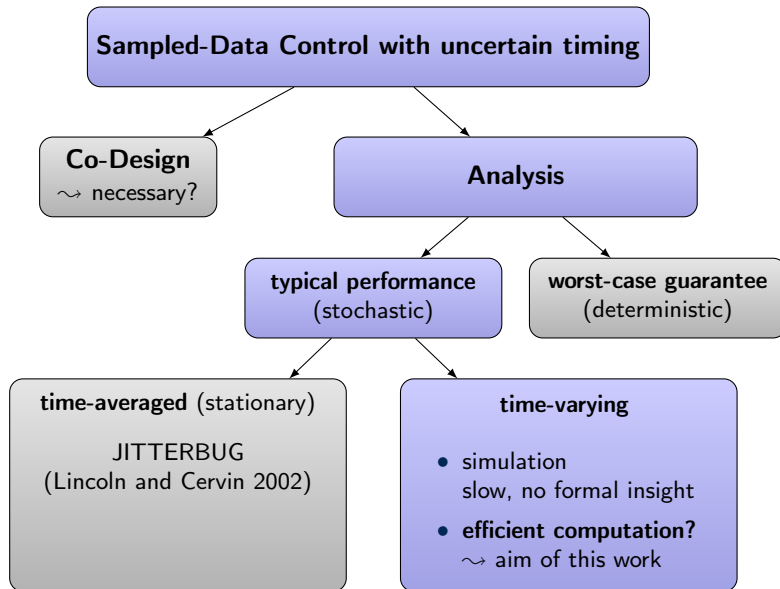
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- ② Reformulation as Linear Impulsive System
- ③ Approach for Deterministic Timing
- ④ Simple Example
- ⑤ Generalization to Stochastic Timing
- ⑥ Summary

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- continuous-time MIMO plant (linear, time-invariant)

$$\dot{x}_p(t) = A_p x_p(t) + B_p u(t) + G_p d(t), \quad x_p(0) = 0,$$

$$y(t) = C_p x_p(t) + w_p(t)$$

- $d(t)$: stochastic disturbance (white noise, time-varying covariance $H(t)$)
- $w_p(t)$: measurement noise

- discrete-time controller (linear + reference trajectory), sampling time T

$$x_d[k+1] = A_d[k]x_d[k] + B_d[k]y[k] + f_d[k],$$

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- quality via quadratic cost function: deviation from reference x_r, u_r

$$J(t) = (x_p(t) - x_r(t))^T \tilde{Q} (x_p(t) - x_r(t)) \\ + (u(t) - u_r(t))^T \tilde{R} (u(t) - u_r(t))$$

with $x_r(t), u_r(t)$ known a priori.

- **desired result:** expected cost $\mathcal{E}\{J(t)\}$ (time-varying)

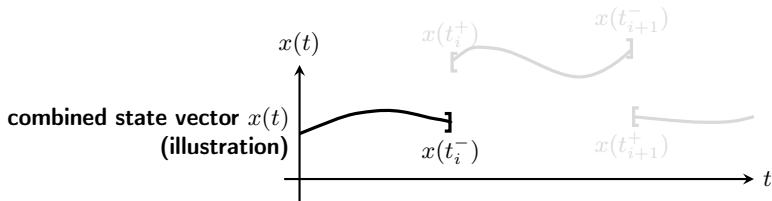
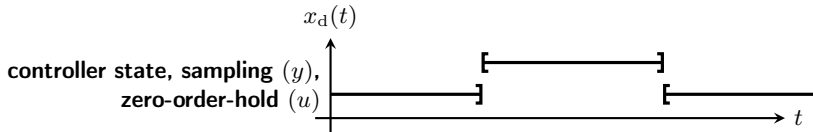
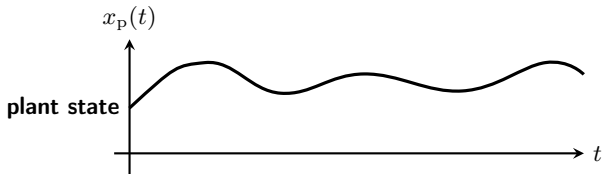
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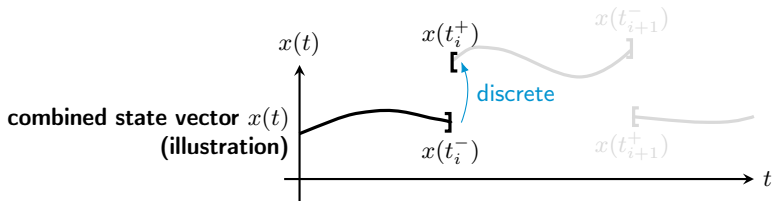
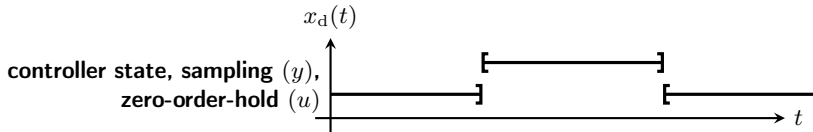
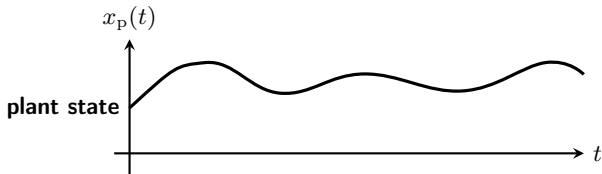
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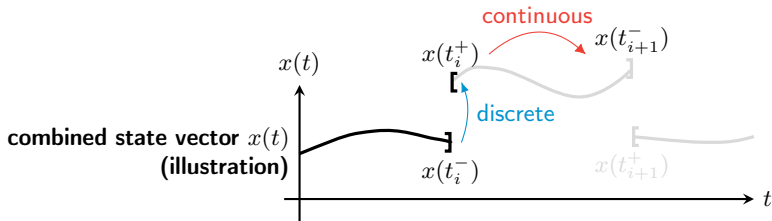
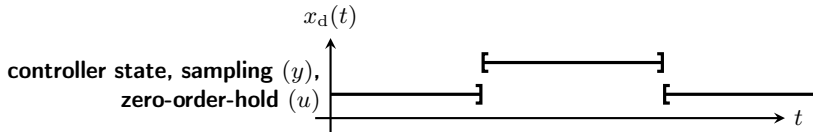
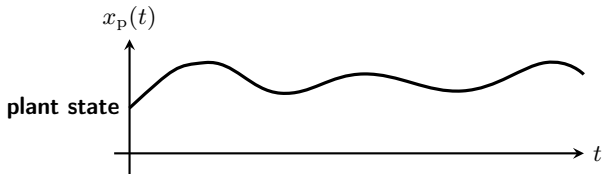
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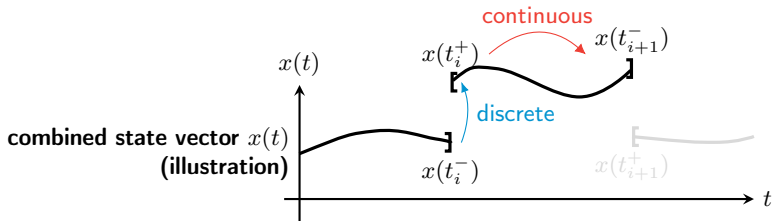
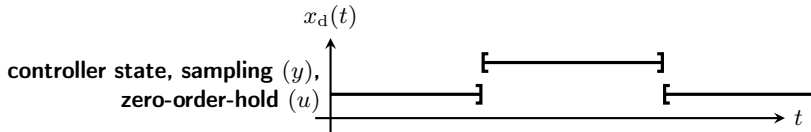
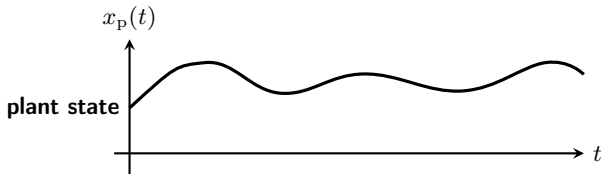
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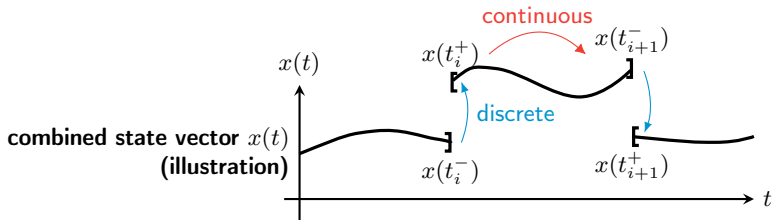
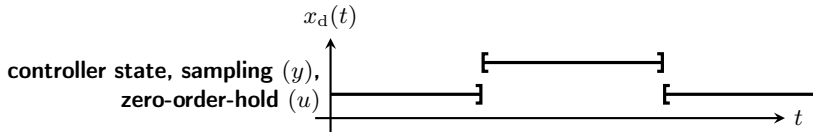
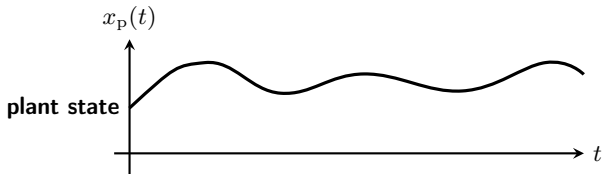
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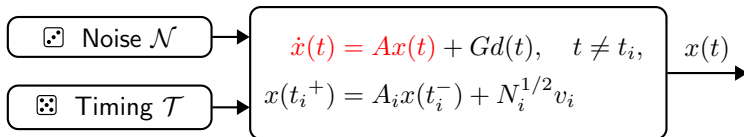




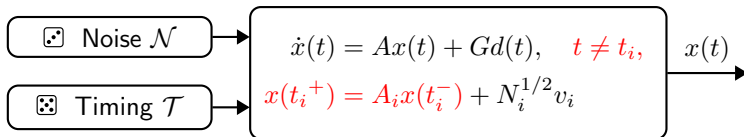




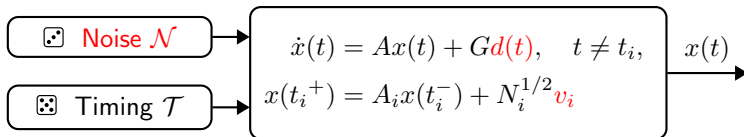




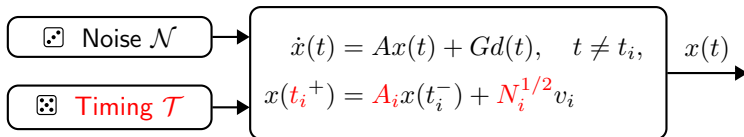
- continuous dynamics
- interrupted by discrete jumps (sample, update controller, actuate)
- input: noise \mathcal{N}
 - $d(t)$: disturbance
 - v_i : measurement randomness (covariance I)
- formalized IO timing $\mathcal{T}: \Delta t \dots \mapsto \underbrace{(t_i, A_i, N_i)_{i \in \mathbb{N}}}_{\mathcal{T}}$



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- **assumption:** I/O timing \mathcal{T} known a priori.
- \rightsquigarrow remaining randomness: noise \mathcal{N}
- **result:** expected cost $\mathcal{E}\{J(t)\}$ w.r.t. \mathcal{N}

Consider “covariance” matrix $P(t) := \mathcal{E}\{x(t)x(t)^T\}$ of combined state.

(No real covariance: $\mathcal{E}\{x(t)\} \neq 0$)

temporal evolution:

- ① discrete from $x(t_i^-)$ to $x(t_i^+)$

$$P(t_i^+) = A_i P(t_i^-) A_i^T + N_i$$

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- iterate (1) + (2) \rightsquigarrow whole time axis
- \approx stochastic time discretization at *actual* I/O times

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- iterate (1) + (2) \leadsto whole time axis
- \approx **stochastic time discretization at *actual* I/O times**

- rewrite cost function as

$$J(t) = x^T(t) Q(t) x(t)$$

- $Q(t)$ time-varying, but deterministic (contains reference trajectory)
- compute cost from covariance matrix:

$$\mathcal{E}\{J(t)\} = \mathcal{E}\{x^T(t) Q(t) x(t)\} = \text{trace}\left(Q(t) \underbrace{\mathcal{E}\{x(t)x^T(t)\}}_{P(t)}\right)$$

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Result:

- dynamics of covariance $P(t)$
- \leadsto time-varying Quality of Control via cost $\mathcal{E}\{J(t)\}$

Classical Simulation (for comparison):

- pseudo-randomness
- ensemble mean over many runs \rightarrow inefficient
- only stochastic convergence (in probability)

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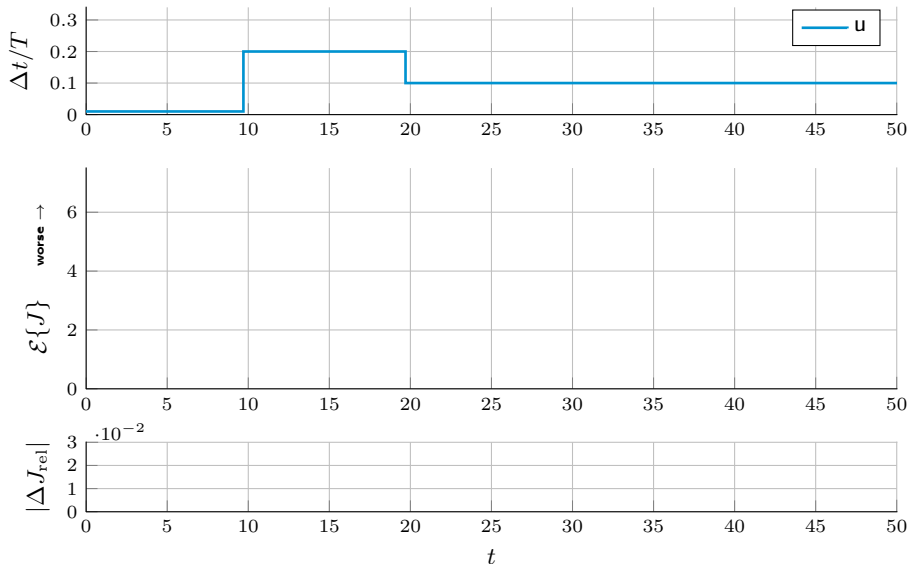
Example:

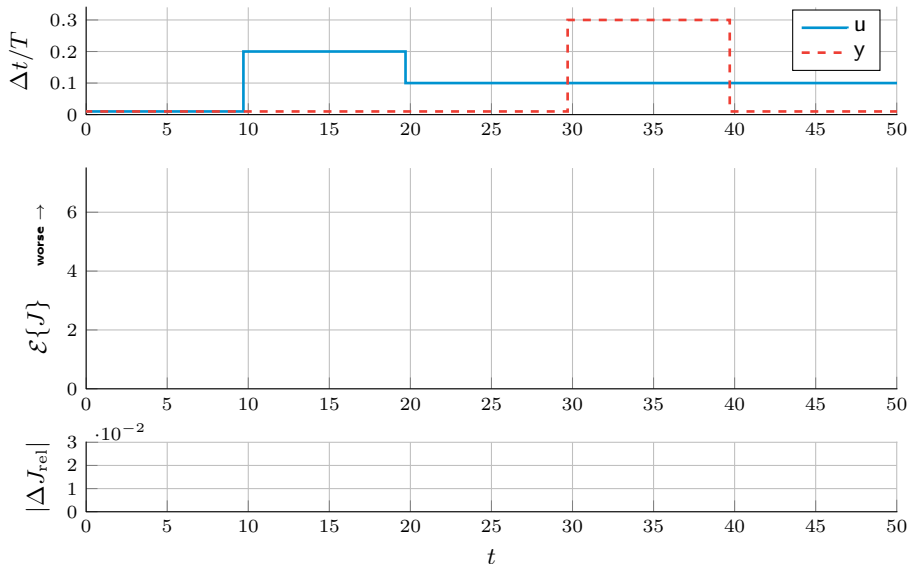
- linearized inverse pendulum (SISO)
- discrete-time observer-based state feedback, $T = 0.2$
- pole placement, dangerously fast choice: $|\lambda_{\text{control,continuous}}| \approx 5|\lambda_{\text{plant}}|$
- deterministic delay of u and y

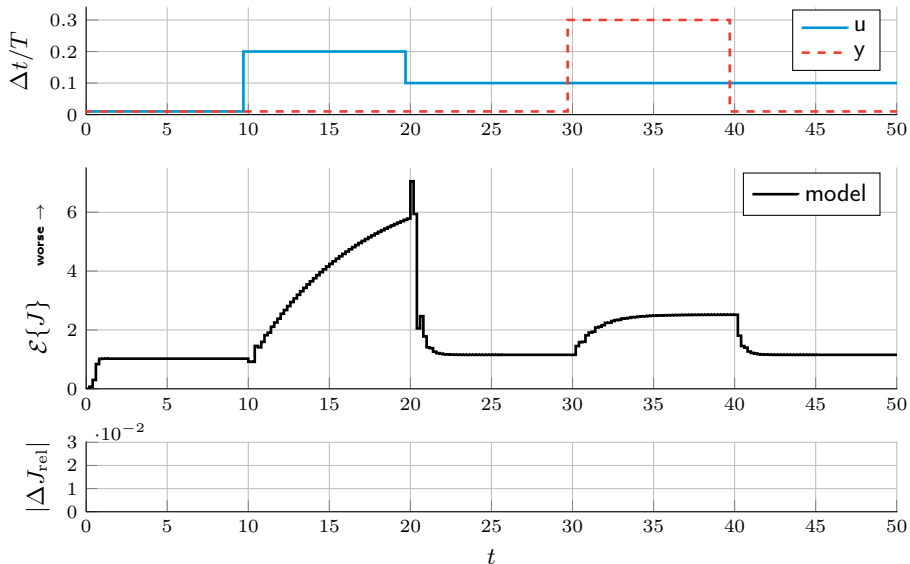
Result:

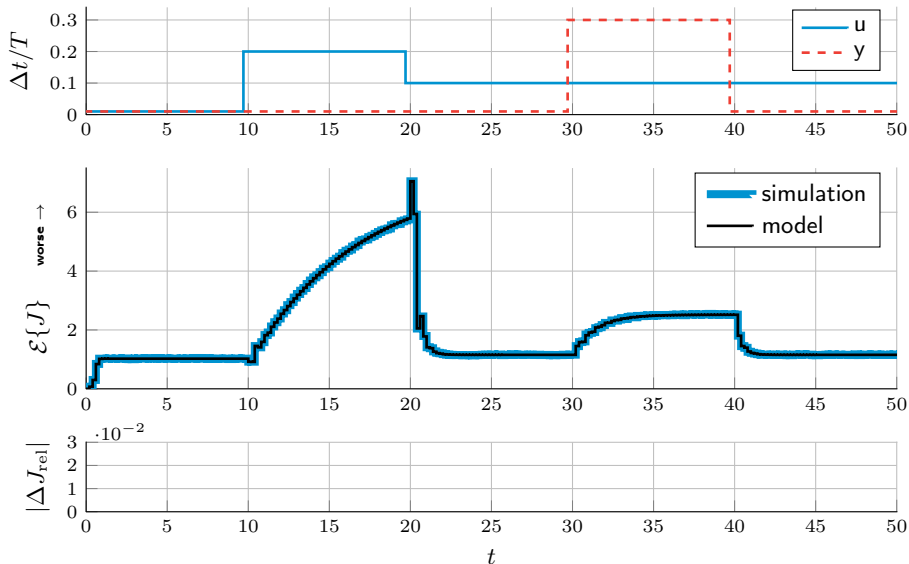
- model run-time below 1 second
- simulation run-time over 5 hours for 3% relative error

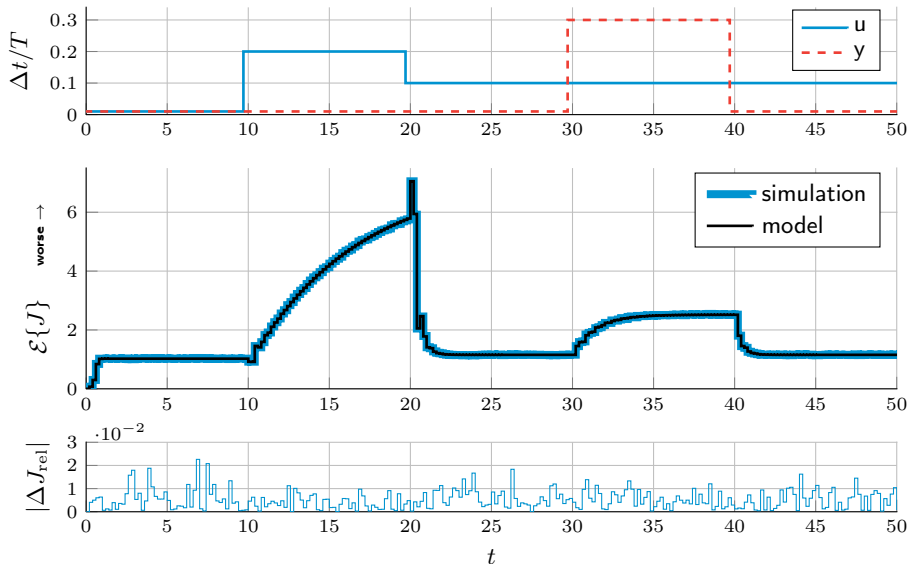
(both implementations may be further optimized)

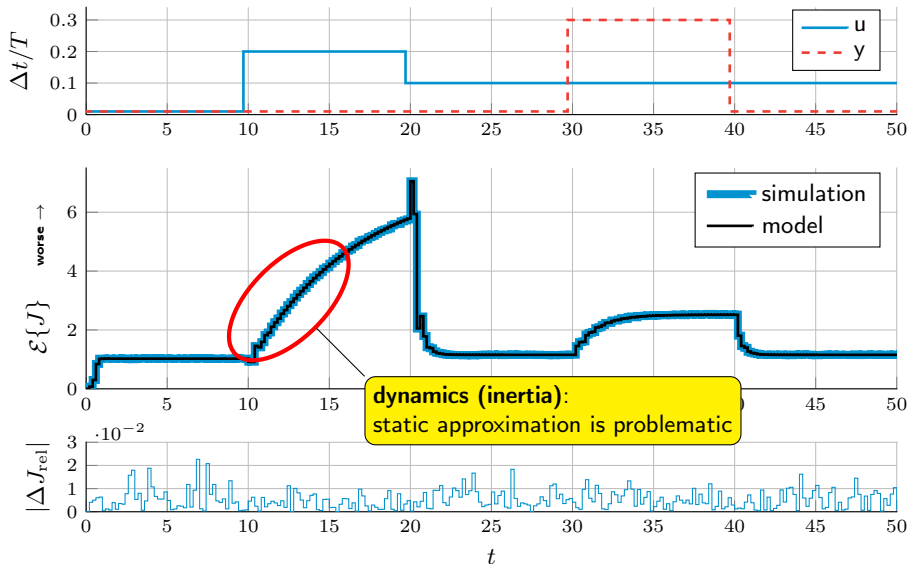


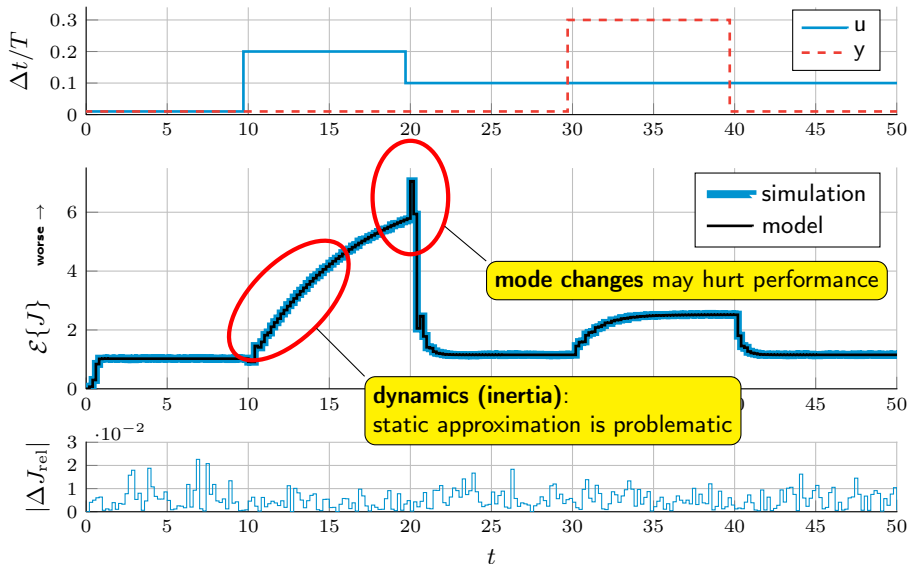












- 1 Problem Formulation
- 2 Reformulation as Linear Impulsive System
- 3 Approach for Deterministic Timing
- 4 Simple Example
- 5 Generalization to Stochastic Timing**
- 6 Summary

- current result F : covariance evolution from $t = a^+$ to $t = b^+$

$$P(b^+) = F_{(a,b]}(P(a^+), \mathcal{T}), \quad P(0) = x_0 x_0^T$$

for **deterministic** timing \mathcal{T} .

- Notation: $\mathcal{E}_{\text{random variables}} \{ \dots \}$

- stochastic** timing:

$$P(t^+) = \mathcal{E}_{\mathcal{N}, \mathcal{T}} \{ x(t^+) x^T(t^+) \} = \dots = \mathcal{E}_{\mathcal{T}} \left\{ F_{(0,t]}(x_0 x_0^T, \mathcal{T}) \right\}$$

- noise \mathcal{N} "eliminated"
- weighted average over all timing sequences \mathcal{T}
- complexity $\sim t \cdot \exp(t) \frac{1}{2}$
- cost evaluation still from covariance

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- noise \mathcal{N} “eliminated”
- weighted average over all timing sequences \mathcal{T}
- complexity $\sim t \cdot \exp(t)^{\frac{1}{2}}$
- cost evaluation still from covariance

Simplification for Stochastically Independent Time Segments:

- motivation: timing of control periods often (almost) independent
- timing with independent segments $t \in (\gamma_k, \gamma_{k+1}]$
- result:

$$P(\gamma_{k+1}^+) = \mathcal{E}_{\mathcal{T}_{(\gamma_k, \gamma_{k+1}]}} \left\{ F_{(\gamma_k, \gamma_{k+1}]} (P(\gamma_k^+), \mathcal{T}_{(\gamma_k, \gamma_{k+1}]}) \right\}$$

- expectation only w.r.t. subsequence $\mathcal{T}_{(\gamma_k, \gamma_{k+1}]}$
- complexity $\sim t \cdot \exp(\gamma_{k+1} - \gamma_k)$

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Problem:

- real-time MIMO control loop
- effect of varying situations (timing) on Quality of Control?

Approach:

- ① Linear Impulsive System (LIS)
- ② covariance matrix dynamics \approx stochastic discretization
- ③ generalization to stochastic timing

Theoretical Results:

- general LIS model for linear MIMO control
 - *time-varying*, stochastic evaluation of Quality of Control
- ↪ typically faster than random simulation

Practical Result:

- visualize effects of **timing changes** on **typical** performance

Future improvements:

- Markov chain for timing
- speed up computations: lookup table, (over-)approximation
 ↷ use for online timing adaptation

Related Challenges:

- **nonlinear** case
- **worst-case** analysis (with our LIS model?)

Thank you!
Any questions?

source code (GPL3) on our project website:
<http://qronos.de>

Appendix

Timing is no longer constant:

- increasing system complexity
 - many cheap asynchronous sensors
 - many applications
- strict timing is expensive (over-provisioning)
- deliberate trade-off: fixed timing vs. efficiency
 - adaptive scheduling
 - mode changes (mixed-criticality)

Timing is not quality:

- real-time systems designed for timing = “Quality of Service” (QoS)
- **actual goal is Quality of *Control* (QoC)!**
- \leadsto relation of QoS and QoC?

Combined state of plant, controller and sampling:

$$x(t) := [x_p^T(t) \ x_d^T(t) \ y_d^T(t) \ u^T(t) \ 1]^T, \quad x(0) = [0 \ \dots \ 0 \ 1]^T$$

- $x_p(t)$: plant
 - $x_d(t)$: controller, e.g., observer state $\hat{x}[k]$
 - $y_d(t)$: sampled measurement
 - $u(t)$: control signal (zero-order-hold)
- } piecewise constant
- 1: auxiliary state for deterministic parts ($\mathcal{E}\{\cdot\} \neq 0$)

- continuous dynamics for $t \neq t_i$:

$$\frac{d}{dt} \underbrace{\begin{bmatrix} x_p(t) \\ x_d(t) \\ y_d(t) \\ u(t) \\ 1 \end{bmatrix}}_x = \underbrace{\begin{bmatrix} A_p & 0 & 0 & B_p & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}}_A \underbrace{\begin{bmatrix} x_p(t) \\ x_d(t) \\ y_d(t) \\ u(t) \\ 1 \end{bmatrix}}_x + \underbrace{\begin{bmatrix} G_p \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}}_G d(t)$$

- ① sample $y_j[k]$ at $t_i = kT + \Delta t_{y,j}[k]$

$$y_{d,j}(t_i^+) = e_j^T y(t_i^-) = e_j^T (C_P x_P(t_i^-) + \underbrace{w_P(t_i^-)}_{\text{measurement noise}})$$

- ② update controller state $x_d[k+1]$ at $t_i = (k + \frac{1}{2})T$

$$x_d(t_i^+) = x_d[k+1] = A_d[k]x_d(t_i^-) + B_d[k]y_d(t_i^-) + \underbrace{f_d[k] \cdot 1}_{\text{for reference traj.}}$$

$$\rightsquigarrow A_i = \dots, \quad N_i = 0$$

- ③ output $u_j[k+1]$ at $t_i = (k+1)T + \Delta t_{u,j}[k]$

$$u_{d,j}(t_i^+) = u_j[k+1] = e_j^T (C_d[k]x_d(t_i^-) + \underbrace{g_d[k] \cdot 1}_{\text{for reference traj.}})$$

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$$\underbrace{\begin{bmatrix} x_P(t_i^+) \\ x_d(t_i^+) \\ y_d(t_i^+) \\ u(t_i^+) \\ 1 \end{bmatrix}}_{x(t_i^+)} = \underbrace{\begin{bmatrix} I & 0 & 0 & 0 & 0 \\ 0 & I & 0 & 0 & 0 \\ e_j e_j^T C_P & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & I & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}}_{A_i} \underbrace{\begin{bmatrix} x_P(t_i^-) \\ x_d(t_i^-) \\ y_d(t_i^-) \\ u(t_i^-) \\ 1 \end{bmatrix}}_{x(t_i^-)} + N_i^{1/2} v_i,$$

$$N_i = \begin{bmatrix} 0 & & & & \\ & 0 & & & \\ & & e_j e_j^T N_P e_j e_j^T & & \\ & & & 0 & \\ & & & & 0 \end{bmatrix}.$$

- ① sample $y_j[k]$ at $t_i = kT + \Delta t_{y,j}[k]$

$$y_{d,j}(t_i^+) = e_j^T y(t_i^-) = e_j^T (C_P x_P(t_i^-) + \underbrace{w_P(t_i^-)}_{\text{measurement noise}})$$

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$$\rightsquigarrow A_i = \dots, \quad N_i = 0$$

- linearized inverse pendulum

$$A_P = \begin{bmatrix} 0 & 1 \\ \omega_0^2 & -2\xi\omega_0 \end{bmatrix}, \quad B_P = \begin{bmatrix} 0 \\ \omega_0/9.81 \end{bmatrix}, \quad G_P = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \quad C_P = [1 \quad 0],$$

$$H = 10^{-3}, \quad N_P = 10^{-6}, \quad \omega_0 = \pi, \quad \xi = 0.5$$

- hold upper equilibrium ($x_r = 0, u_r = 0$)
- discrete-time observer-based state feedback
- dangerously fast pole placement:
 - plant: $\{1.94, -5.08\}$
 - controller: $\{-10, -11\}$, observer: $\{-20, -22\}$
 (continuous-time equivalents, map via $\lambda_d = \exp(\lambda T)$)
- cost weighting: $Q = 550I, R = 0.8 \rightsquigarrow x$ and u “equally expensive”
- stationary cost without delays $\mathcal{E}\{J\} = 1$
- $T = 0.2$

- notation: \mathcal{E} $\{\dots\}$
random variables

- prior result: expectation w.r.t. noise \mathcal{N}

$$\underbrace{\mathcal{E}_{\mathcal{N}} \{x(t^+)x^T(t^+)\}}_{P(t^+)} = \underbrace{F}_{(0,t]} \left(\underbrace{\mathcal{E}_{\mathcal{N}} \{x(0)x^T(0)\}}_{x_0x_0^T}, \mathcal{T} \right) \quad \text{for } \mathcal{T} \text{ known}$$

- \mathcal{N}, \mathcal{T} independent \leadsto equals conditional expectation

$$\mathcal{E} \{x^T(t^+)x(t^+) | \mathcal{T}\} = \underbrace{F}_{(0,t]} (x_0x_0^T, \mathcal{T}) \quad (1)$$

- Desired result: unconditional expectation

$$\begin{aligned} \mathcal{E}_{\mathcal{N}, \mathcal{T}} \{x(t^+)x^T(t^+)\} &= \mathcal{E}_{\mathcal{T}} \left\{ \mathcal{E}_{\mathcal{N}} \{x(t^+)x^T(t^+) | \mathcal{T}\} \right\} \\ &\stackrel{(1)}{=} \mathcal{E}_{\mathcal{T}} \left\{ \underbrace{F}_{(0,t]} (x_0x_0^T, \mathcal{T}) \right\} \end{aligned}$$

- notation: \mathcal{E} random variables $\{\dots\}$
- prior result: expectation w.r.t. noise \mathcal{N}

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- \mathcal{N}, \mathcal{T} independent \rightsquigarrow equals **conditional** expectation

$$\mathcal{E} \{x^T(t^+)x(t^+) | \mathcal{T}\} = \underbrace{F}_{(0,t]} (x_0x_0^T, \mathcal{T}) \quad (1)$$

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random variables

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- \mathcal{N} , \mathcal{T} independent \leadsto equals **conditional** expectation

$$\mathcal{E} \{x^T(t^+)x(t^+) | \mathcal{T}\} = \underbrace{F}_{(0,t]} (x_0x_0^T, \mathcal{T}) \quad (1)$$

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properties of $F_{(a,b]}$, the covariance evolution for det. timing:

- splitting (\approx semigroup operator):

$$P(b^+) = F_{(0,b]}(x_0 x_0^T, \mathcal{T}) = F_{(a,b]} \left(\underbrace{F_{(0,a]}(x_0 x_0^T, \mathcal{T}_{(0,a]})}_{P(a^+)}, \mathcal{T}_{(a,b]} \right) \quad (2)$$

- “matrix-affine” in start covariance P

$$F_{(a,b]}(P, \mathcal{T}) = M_1^T P M_1 + M_2 \quad \text{with } M_{1,2} \text{ dep. on } \mathcal{T}, a, b, H, N_p.$$

$$\dots \Rightarrow \mathcal{E}_{\mathcal{N}} \{F(P, \mathcal{T})\} = F \left(\mathcal{E}_{\mathcal{N}} \{P\}, \mathcal{T} \right)$$