The bang-bang funnel controller

Daniel Liberzon and Stephan Trenn

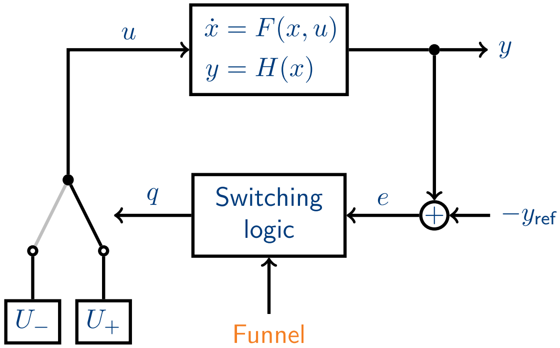
49th IEEE Conference on Decision and Control
Wednesday, December 15, 2010, 11:20–11:40, Atlanta, USA

ILLINOIS
UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN

Julius-Maximilians-
UNIVERSITÄT
WÜRZBURG

Content

Feedback loop



Reference signal $y_{\text{ref}} : \mathbb{R}_{\geq 0} \to \mathbb{R}$ absolutely continuous

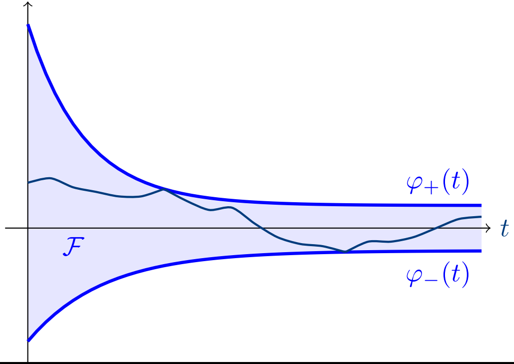
The funnel

Control objective

Error $e := y - y_{\text{ref}}$ evolves within *funnel*

$$\mathcal{F} = \mathcal{F}(\varphi_-, \varphi_+) := \{\ (t, e)\ \mid \varphi_-(t) \leq e \leq \varphi_+(t)\ \}$$

where $\varphi_\pm : \mathbb{R}_{\geq 0} \to \mathbb{R}$ absolutely continuous



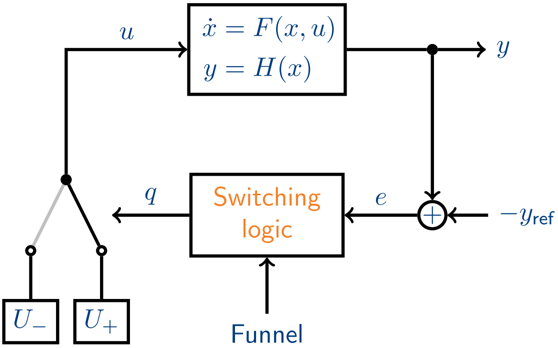
- time-varying strict error bound
- transient behaviour
- practical tracking ($|e(t)| < \lambda$ for $t >> 0$)

The bang-bang funnel controller

Continuous Funnel Controller: Introduced by Ilchmann et al. in 2002

New approach

Achieve control objectives with bang-bang control, i.e. $u(t) \in \{U_-, U_+\}$



Relative degree one

Definition (Relative degree one)

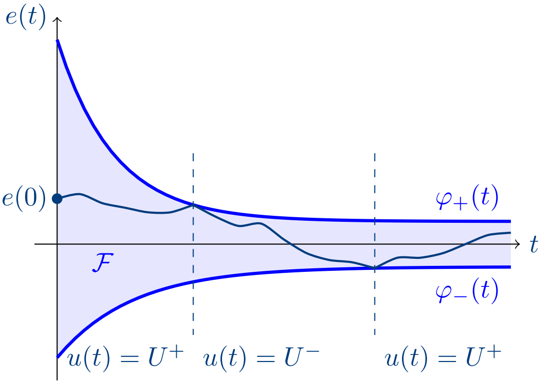
$$\begin{aligned} \dot{x} &= F(x,u) \\ y &= H(x) \end{aligned} \qquad \cong \qquad \begin{aligned} \dot{y} &= f(y,z) + \overbrace{g(y,z)}^{>0} u \\ \dot{z} &= h(y,z) \end{aligned}$$

- Structural assumption
- f, g, h can be unknown
- feasibility assumption (later) in terms of f, g, h and funnel

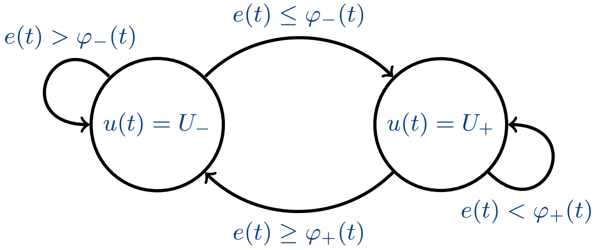
Important property

$$\begin{aligned} u(t) << 0 \quad &\Rightarrow \quad \dot{y}(t) << 0 \\ u(t) >> 0 \quad &\Rightarrow \quad \dot{y}(t) >> 0 \end{aligned}$$

Switching logic



Switching logic



Too simple?

$\Rightarrow$ Feasibility assumptions

Feasibility assumptions

$$\begin{aligned} \dot{y} &= f(y,z) + g(y,z)u, \qquad & y_0 &\in \mathbb{R} \\ \dot{z} &= h(y,z), & z_0 &\in Z_0 \subseteq \mathbb{R}^{n-1} \end{aligned}$$

$$Z_t := \left\{ z(t) \;\middle|\; \begin{array}{l} z : [0,t] \to \mathbb{R}^{n-1} \text{ solves } \dot{z} = h(y,z) \text{ for some} \\ z^0 \in Z_0 \text{ and for some } y : [0,t] \to \mathbb{R} \\ \text{with } \varphi_-(\tau) \leq y(\tau) - y_{\text{ref}}(\tau) \leq \varphi_+(\tau) \\ \forall \tau \in [0,t] \end{array} \right\}.$$

Feasibility assumption

$$\forall t \geq 0 \ \forall z_t \in Z_t : \quad \begin{aligned} U_- &< \frac{\dot{\varphi}_+(t) + \dot{y}_{\text{ref}}(t) - f(y_{\text{ref}}(t) + \varphi_+(t), z_t)}{g(y_{\text{ref}}(t) + \varphi_+(t), z_t)} \\ U_+ &> \frac{\dot{\varphi}_-(t) + \dot{y}_{\text{ref}}(t) - f(y_{\text{ref}}(t) + \varphi_-(t), z_t)}{g(y_{\text{ref}}(t) + \varphi_-(t), z_t)} \end{aligned}$$

Main result relative degree one

Theorem (Bang-bang funnel controller)

Relative degree one & Funnel & simple switching logic & Feasibility

$\Rightarrow$

Bang-bang funnel controller works:

- *existence and uniqueness of global solution*
- *error remains within funnel for all time*
- *no zeno behaviour*

Necessary knowledge:

- for controller implementation:
  - relative degree (one)
  - signals: error $e(t)$ and funnel boundaries $\varphi_\pm(t)$
- to check feasibility:
  - bounds on zero dynamics
  - bounds on f and g
  - bounds on y_{ref} and $\dot{y}_{\text{ref}}$
  - bounds on the funnel

Content

Relative degree two

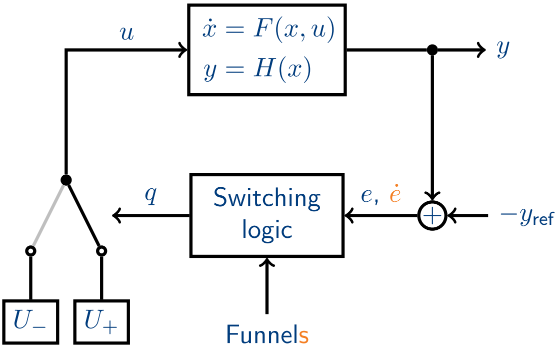
Definition (Relative degree two)

$$\begin{aligned} \dot{x} &= F(x,u) \\ y &= H(x) \end{aligned} \qquad \cong \qquad \begin{aligned} \ddot{y} &= f(y,\dot{y},z) + \overbrace{g(y,\dot{y},z)}^{>0}\, u \\ \dot{z} &= h(y,\dot{y},z) \end{aligned}$$

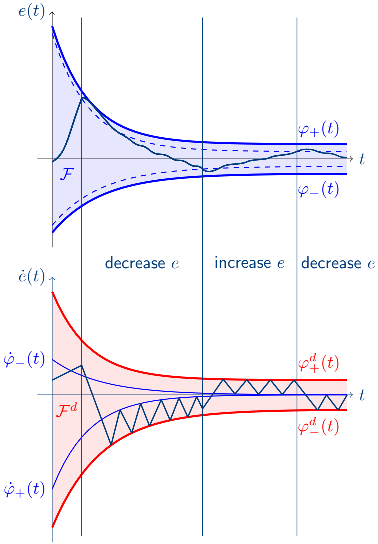
Important property

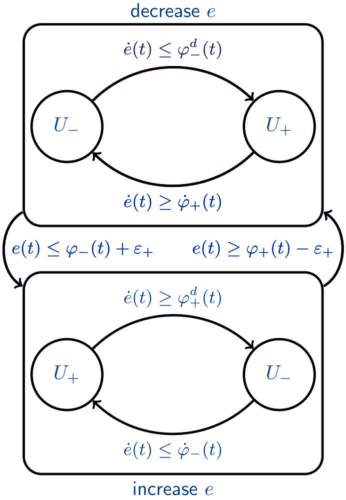
$$\begin{aligned} u(t) << 0 \quad &\Rightarrow \quad \ddot{y}(t) << 0 \\ u(t) >> 0 \quad &\Rightarrow \quad \ddot{y}(t) >> 0 \end{aligned}$$

Feedback loop



The switching logic





Feasibility assumptions

Funnels $\mathcal{F}(\varphi_+, \varphi_-)$, $\mathcal{F}^d(\varphi_+^d, \varphi_-^d)$
Safety distances $\varepsilon^+, \varepsilon^- > 0$

Feasibility of funnels

- $\forall t \geq 0: \quad \varepsilon_+ < \varphi_+(t) \quad$ and $\quad \varepsilon_- < \varphi_-(t)$
- $\forall t \geq 0: \quad \varphi_+^d(t) > \dot{\varphi}_-(t) \quad$ and $\quad \varphi_-^d(t) < \dot{\varphi}_+(t)$

$$\begin{aligned} \ddot{y} &= f(y, \dot{y}, z) + g(y, \dot{y}, z)u \\ \dot{z} &= h(y, \dot{y}, z) \end{aligned}$$

$Z_t := \{\ z(t)\ \mid z$ solves $\dot{z} = h(y, \dot{y}, z), z(0) \in Z_0\ \}$
Choose $\delta_\pm > 0$ such that

$$\begin{aligned} \delta_+ &> \max\{\dot{\varphi}_-^d(t), \ddot{\varphi}_-(t)\} \quad \text{and} \\ -\delta_- &< \min\{\dot{\varphi}_+^d(t), \ddot{\varphi}_+(t)\} \quad \forall t \geq 0 \end{aligned}$$

Feasibility assumptions

Feasibility assumption 1

$$U_- < \frac{-\delta_- + \ddot{y}_{\mathsf{ref}}(t) + f(y_t, \dot{y}_t, z_t)}{g(y_t, \dot{y}_t, z_t)},$$

$$U_+ > \frac{\delta_+ + \ddot{y}_{\mathsf{ref}}(t) + f(y_t, \dot{y}_t, z_t)}{g(y_t, \dot{y}_t, z_t)},$$

$$\forall t \geq 0, \quad \forall y_t \in [y_{\mathsf{ref}}(t) + \varphi_-(t), y_{\mathsf{ref}}(t) + \varphi_+(t)],$$
$$\forall \dot{y}_t \in [\dot{y}_{\mathsf{ref}}(t) + \varphi_-^d(t), \dot{y}_{\mathsf{ref}}(t) + \varphi_+^d(t)], \quad \forall z_t \in Z_t$$

Feasibility assumption 2

$$\varepsilon_+ \geq \frac{(\|\varphi_-^d\| + \|\min\{\dot{\varphi}_+, 0\}\|)^2}{2\delta_-}$$

$$\varepsilon_- \geq \frac{(\|\varphi_+^d\| + \|\max\{\dot{\varphi}_-, 0\}\|)^2}{2\delta_+}$$

Main result relative degree two

Theorem (Bang-bang funnel controller)

Relative degree two & Funnels & simple switching logic & Feasibility

$\Rightarrow$

Bang-bang funnel controller works:

- *existence and uniqueness of global solution*
- *error and its derivative remain within funnels for all time*
- *no zeno behaviour*

Content

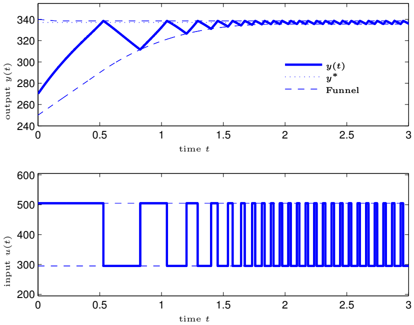
Model of exothermic chemical reactions

Model from [Ilchmann & T. 2004]:

$$\dot{y} = br(z_1, z_2, y) - qy + u,$$
$$\dot{z}_1 = c_1 r(z_1, z_2, y) + d(z_1^{\text{in}} - z_1),$$
$$\dot{z}_2 = c_2 r(z_1, z_2, y) + d(z_2^{\text{in}} - z_2),$$

$b \geq 0,\ q > 0,\ c_1 < 0,\ c_2 \in \mathbb{R},\ d > 0,$
$z_{1/2}^{\text{in}} \geq 0$
$r : \mathbb{R}_{\geq 0} \times \mathbb{R}_{\geq 0} \times \mathbb{R}_{>0} \to \mathbb{R}_{\geq 0}$ locally Lipschitz with $r(0,0,y) = 0\ \forall y > 0$

$y_{\text{ref}} = y^* > 0$



Feasibility assumptions from [IT 2004] imply feasibility for bang-bang funnel controller if

$$\varphi_+(t) \in (0, \overline{y} - y^*], \quad \varphi_-(t) \in (-y^*, 0),$$
$$\dot{\varphi}_+(t) > -\rho_-, \qquad \dot{\varphi}_-(t) < \rho_+,$$

Conclusion

- Introduced new controller design: Bang-bang funnel controller
  - Design only depends on relative degree
  - extremely simple
- Feasibility assumptions
  - U_+, U_- must be large enough
  - in terms of bounds on systems dynamics
  - higher perfomance $\Rightarrow$ larger values for U_+, U_-
- Switching dwell times can be guaranteed
- Higher relative degree (work in progress)
  - Switching logic remains simple (hierarchically)
  - Feasibility assumptions get more complicated
  - Switching frequency increase significantly (exponentially?)