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**A DESCRIPTOR APPROACH  
TO  
SINGULAR LQG CONTROL PROBLEMS  
USING  
WIENER-HOPF METHODS**

A thesis presented in partial fulfilment of the requirements for the degree of Doctor of Philosophy in Production Technology at Massey University.

**Ian Harvey Noell**

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16

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# Errata

Page 53      Line 6:

... the function  $f(t)$  must be absolutely integrable over  $(-\infty, \infty)$ .

Page 116      Section 5.3.1, 2nd line:

... the state-space representations (4.22) and (4.23).

Page 135      Equation (5.76):

$$J = \frac{1}{2\pi j} \int_{-j\infty}^{j\infty} \left[ \text{Tr} \left\{ \Delta T \Gamma \Gamma^* T^* \Delta^* - M_{\oplus} \Gamma^* T^* \Delta^* - \Delta T \Gamma M_{\oplus}^* - T M_{\delta}^* + M_{\delta} T^* \right\} + \text{Tr} \left\{ Q P_d \Phi_d P_d^* \right\} \right] ds \quad (5.76)$$

Page 157      Example 6.1    the state-space representation of  $P_d$  is:

$$P_d = (sI - A)^{-1} E = \left[ \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right]$$

## Abstract

Wiener-Hopf methods are used in this thesis to solve the output feedback Linear Quadratic Gaussian (LQG) control problem for continuous, linear time-invariant systems where the weighting on the control inputs and the measurement noise intensity may be singular. Some outstanding issues regarding the closed loop stability of Wiener-Hopf solutions and its connection with partial fraction expansion are resolved.

The main tools in this study are state-space representations and Linear Matrix Inequalities. The relationship between Linear Matrix Inequalities and Wiener-Hopf solutions is studied; the role of the Linear Matrix Inequality in determining spectral factors, the partial fraction expansion step, the form of the controller, and the value of the performance index is demonstrated.

One of the main contributions of this thesis is the derivation of some new descriptor forms for singular LQG controllers which depend on the solution to the Linear Matrix Inequalities. These forms are used to establish the separation theorem for singular LQG control problems and to investigate the order of singular LQG controllers.



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My sincerest thanks to my supervisors Dr Paul Austin and Dr Michael Carter for all their guidance and encouragement during my study.

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*He would have been at a loss to explain what was so arresting about this notion; he simply felt stricken to the heart and stood there in a terror that was almost mystical. A moment passed and everything before him seemed to expand; instead of horror - light and gladness, ecstasy; he began to struggle for breath and . . . but the moment passed. Thank God, it wasn't that! He took a deep breath and looked about him.*

Fyodor Dostoevsky

The Idiot.



# Table of Contents

Abstract .....	iii
Acknowledgements .....	v
Table of Contents .....	ix
List of Figures.....	xiii
<b>Chapter 1 - Introduction .....</b>	<b>1</b>
1.1. Background .....	2
1.2. Outline of Thesis .....	6
1.3. Notation .....	8
<b>Chapter 2 - Linear Systems and Controller Configuration .....</b>	<b>11</b>
2.1. Introduction .....	12
2.2. Representation of Linear Systems .....	12
2.2.1. State-Space Representations .....	13
2.2.2. Polynomial Descriptions .....	19
2.2.3. Fractional Representations .....	20
2.2.4. Descriptor Forms .....	21
2.3. Stochastic Processes .....	26
2.3.1. Gaussian White Noise .....	26
2.3.2. Response of Linear Systems to White Noise .....	27
2.4. Feedback Configuration.....	30
2.4.1. Open Loop Description .....	30
2.4.2. Closed Loop Description.....	31
2.4.3. Closed Loop Stability.....	33
2.5. Summary .....	37
<b>Chapter 3 - Wiener-Hopf Methods for the LQG Control Problem.....</b>	<b>39</b>
3.1. Introduction.....	40
3.2. LQG Controller Design Specification .....	40
3.3. A Frequency Domain Expression for the LQG Performance Index .....	43
3.3.1. Spectral Factors.....	46
3.3.2. Completing the Square in the Frequency Domain.....	49
3.3.3. Outputs-Weighted LQG Problems.....	50

3.4. Stable Solutions to LQG Problems using Wiener-Hopf Techniques .....	51
3.4.1. Causality and Wiener-Hopf Problems.....	51
3.4.2. A General Transfer Function Method .....	55
3.4.3. The Modern Wiener-Hopf Method .....	63
3.4.4. A Polynomial Approach.....	70
3.4.5. Comparison of Different Methods .....	74
3.5. Summary .....	76
<b>Chapter 4 - State-Space Techniques for Wiener-Hopf Methods .....</b>	<b>77</b>
4.1. Introduction .....	78
4.2. The Order of a Rational Function.....	78
4.2.1. Row and Column Reduced Forms .....	79
4.2.2. The Order of some Wiener-Hopf Transfer Functions.....	81
4.3. The Sylvester Equation.....	82
4.3.1. Nonunique Solutions to Sylvester Equations .....	83
4.4. Partial Fraction Expansion .....	84
4.4.1. Sylvester Equation Method for Partial Fraction Expansion.....	85
4.4.2. Nonunique Partial Fraction Expansion .....	87
4.4.3. Partial Fraction Expansion in Wiener-Hopf Methods.....	88
4.5. Contour Integration.....	94
4.6. Some Useful Descriptor Forms .....	97
4.7. Summary .....	100
<b>Chapter 5 - The Linear Matrix Inequality and the Wiener-Hopf Solution.....</b>	<b>103</b>
5.1. Introduction .....	104
5.2. Spectral Factors and the Linear Matrix Inequality .....	105
5.2.1. State-Space Representations of Spectral Factors .....	105
5.2.2. Fractional Representations of Spectral Factors .....	110
5.2.3. The Linear Matrix Inequality and the Riccati Equation.....	112
5.2.4. Disturbance Spectral Factor.....	113
5.2.5. Further Results on the Linear Matrix Inequality .....	114
5.3. Partial Fraction Expansion and Closed Loop Stability.....	116
5.3.1. Partial Fraction Expansion and the Linear Matrix Inequality .....	116
5.3.2. Minimum Fuel LQG Problems .....	119
5.3.3. Stability of the Closed Loop System.....	120

5.4. The Performance Index .....	123
5.4.1. Equivalent LQG Problems .....	124
5.4.2. Evaluation of the Performance Index .....	127
5.4.3. Summary .....	134
5.5. Nonunique Solutions to Wiener-Hopf Problems .....	134
5.5.1. The Singular Linear Quadratic State Control Problem.....	138
5.6. The Minimum Variance Estimator.....	141
5.7. Summary.....	143
<b>Chapter 6 - A Descriptor Approach to Singular LQG Controller Design .....</b>	<b>145</b>
6.1. Introduction.....	146
6.2. Calculation of the Controller from the Wiener-Hopf Solution.....	147
6.3. Nonsingular LQG Controllers.....	149
6.4. Descriptor Forms for LQG Controllers .....	151
6.4.1. Descriptor Forms for LQ State Feedback Controllers .....	156
6.4.2. Descriptor Forms for Minimum Variance Estimators .....	162
6.4.3. The Separation Structure of LQG Controllers .....	165
6.5. Order of the Controller .....	173
6.5.1. Proper LQG Controllers .....	175
6.5.2. The Order of the Controller and Multivariable Zeros .....	181
6.5.3. Minimality of the Controller .....	182
6.6. Some Design Issues for Singular LQG Controllers .....	185
6.6.1. Admissibility of LQG Controllers .....	185
6.6.2. Loop Transfer Recovery Techniques.....	187
6.7. Nonunique Controllers.....	190
6.8. Summary.....	193
<b>Chapter 7 - Conclusions and Future Work .....</b>	<b>195</b>
7.1. Conclusions .....	196
7.2. Summary of the Descriptor Method for Calculating LQG Controllers .....	197
7.3. Future Work .....	199
<b>Appendix .....</b>	<b>201</b>
<b>References .....</b>	<b>207</b>



## List of Figures

<b>Figure 2.1</b>	Regulator Controller Configuration .....	32
<b>Figure 2.2</b>	Block Diagram for Theorem 2.24 .....	35
<b>Figure 5.1</b>	Squared-Down Controller Configuration .....	137
<b>Figure 6.1</b>	Structure of Nonsingular LQG Controllers .....	151
<b>Figure 6.2</b>	Structure of Singular State Feedback LQG Controllers .....	160
<b>Figure 6.3</b>	Structure of the Fractional Form for Singular State Feedback LQG Controllers.....	161
<b>Figure 6.4</b>	Structure of Minimum Variance Estimators .....	164
<b>Figure 6.5</b>	Structure of the Fractional Form for Minimum Variance Estimators	164
<b>Figure 6.6</b>	Structure of Singular LQG Controllers .....	167
<b>Figure 6.7</b>	Structure of Fractional Form of Singular LQG Controllers .....	167
<b>Figure 6.8</b>	Breakpoints for Loop Transfer Recovery .....	189