Informativity conditions for data-driven control based on input-state data and polyhedral cross-covariance noise bounds

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Abstract: Modeling and control of dynamical systems rely on measured data, which contains information about the system. Finite data measurements typically lead to a set of system models that are unfalsified, i.e., that explain the data. The problem of data-informativity for stabilization or control with quadratic performance is concerned with the existence of a controller that stabilizes all unfalsified systems or achieves a desired quadratic performance. Recent results in the literature provide informativity conditions for control based on input-state data and ellipsoidal noise bounds, such as energy or magnitude bounds. In this paper, we consider informativity of input-state data for control where noise bounds are defined through the cross-covariance of the noise with respect to an instrumental variable; bounds that were introduced originally as a noise characterization in parameter bounding identification. The considered cross-covariance bounds are defined by a finite number of hyperplanes, which induce a (possibly unbounded) polyhedral set of unfalsified systems. We provide informativity conditions for input-state data with polyhedral cross-covariance bounds for stabilization and $H_2/H_{\infty}$ control through vertex/half-space representations of the polyhedral set of unfalsified systems.

Keywords: Data-driven control, data informativity, linear systems, LMIs

1. INTRODUCTION

Models of dynamical systems play a key role in the synthesis of controllers. Typically, these models are not available, however, and have to be derived from data and prior knowledge from first-principles modelling. Estimating dynamical models from measurement data is considered in the field of system identification (Ljung, 1999). Based on models identified from data, controllers can be indirectly synthesized via model-based control methods through the certainty equivalence principle (Hou and Wang, 2013). This is also referred to as indirect data-driven control in the literature. Taking the control objective into account in the identification can lead to models that are especially fit for control design; a topic that has been extensively studied in the field of identification for control (Van den Hof and Schrama, 1995).

The modelling step in data-driven control may be circumvented to synthesize a controller directly based on the data. Methods for direct data-driven control include adaptive control methods, virtual reference feedback tuning (Campi et al., 2002), iterative feedback tuning (Hjalmarsson et al., 1998), and optimal controller identification (Campestrini et al., 2017), see e.g., (Hou and Wang, 2013) for an overview of methods for data-driven control. A commonality of the mentioned data-driven control methods is that persistently exciting data are required, i.e., the data are in fact informative enough for system identification.

Even if data are not informative enough for system identification, data can still be informative enough for controller design. The pioneering work (van Waarde et al., 2020) introduced a framework for analyzing informativity of data for system-theoretic properties and controller design. In particular, necessary and sufficient conditions for informativity of noiseless data for controller design were developed in (van Waarde et al., 2020), which can hold even if the data are not informative for system identification.

In general, process noise will be present, but prior knowledge on the noise, if available, can be taken into account in the informativity analysis. This problem has recently received considerable attention in the literature (Berberich et al., 2020), (van Waarde et al., 2022), (Bisoffi et al., 2021), (van Waarde and Camlibel, 2021), (Steentjes et al., 2021). The prior knowledge considered in the aforementioned literature is typically represented by a quadratic bound on the noise sequence, which includes bounds on the energy and magnitude of the noise process. Prior knowledge of the noise in the form of ellipsoidal bounds on the sample cross-covariance have been considered in (Steentjes et al., 2022). Sample cross-covariance bounds were introduced in (Hakvoort and Van den Hof, 1995) as an alternative to magnitude bounds in parameter bounding identification, given its overly conservative noise characterization.
In this paper, we consider informativity of input-state data for controller design in the presence of noise satisfying polyhedral cross-covariance bounds. This prior knowledge combined with measurement data leads to sets of feasible system matrices that are intersections of halfspaces and therefore (possibly unbounded) polyhedra. We show how convexity of the sets of feasible system matrices and stability/performance criteria lead to data-based linear matrix inequalities (LMIs) that are necessary and sufficient for quadratic stabilization, $H_\infty$ and $H_2$ control in the case the polyhedron is bounded. The technique of using the convexity of polytopes for obtaining a finite set of controller synthesis LMIs is well known in robust control, e.g. for stabilization of systems with polytopic uncertainties, cf. (Kothare et al., 1996), (Scherer and Weiland, 2017, Chapter 5). When the set of feasible system matrices is unbounded, there is no correspondent from robust control for systems with polytopic uncertainty. An unbounded set of feasible systems implies that data are not informative for system identification, cf. (van Waarde et al., 2020), Example 19, and is therefore particularly interesting for informativity analysis. We provide preliminary results for data informativity for stabilization, in the case of noisy data that lead to an unbounded set of feasible systems.

2. POLYHEDRAL CROSS-COVARIANCE BOUNDS

In this paper, we consider the data-informativity for a class of linear systems that is affected by a noise signal $e(t)$:

$$x(t+1) = Ax(t) + Bu(t) + e(t),$$

with state dimension $n$ and input dimension $m$.

The true system is represented by the pair $(A_0, B_0)$. State and input data generated by the true system are collected in the matrices

$$X := [x(0) \cdots x(N)], \quad U := [u(0) \cdots u(N-1)].$$

By defining

$$X_+ := [x(1) \cdots x(N)], \quad X_- := [x(0) \cdots x(N-1)], \quad E_+ := [e(0) \cdots e(N-1)],$$

we clearly have

$$X_+ = A_0X_- + B_0U_- + E_+.$$  \hspace{1cm} (2)

In case the noise is measured, the set of systems that is consistent with the data $(U_-, X)$ is

$$\Sigma_{(U_-,X,E_+)} = \{(A,B) \mid X_+ = AX_- + BU_- + E_+ \}.$$  \hspace{1cm} (3)

When the data are informative for system identification, as defined in (van Waarde et al., 2020), the set of feasible system is a singleton $\Sigma_{(U_-,X,E_+)} = \{(A_0, B_0)\}$. This is equivalent with $\text{col}(X_-,U_-)$ having full rank, where $\text{col}(-)$ vertically concatenates its arguments. If the data are not informative for system identification, then $\Sigma_{(U_-,X,E_+)}$ is not a singleton, but becomes a line or hyperplane. Even if $(A_0, B_0)$ is a singleton $\Sigma_{R_1^2(U_-,X)}$ as defined in (van Waarde et al., 2020), the set of feasible systems implies that data are not informative for system identification, the data are not a singleton, but becomes a line or hyperplane. Even if $R_1^2(U_-,X)$ is a singleton $\Sigma_{R_1^2(U_-,X)} = \{(A,B) \mid \exists E_+ \in E_R \mid \exists E_- \in E_R \}$ such that (4) holds.

The following proposition provides a parametrization for the set of feasible systems with cross-covariance bounds.

Proposition 3. Consider the inequality

$$\sqrt{N}C_1 \leq X_+R_1^2 - [A \, B] \begin{bmatrix} X_-R_1^2 & U_-R_1^2 \end{bmatrix} \leq \sqrt{N}C_u.$$  \hspace{1cm} (6)

It holds that $\Sigma_{R_1^2(U_-,X)} = \{(A,B) \mid (6) \text{ holds}\}.$
Proof. Through the definition of $\mathcal{E}_R$ defined above, the set of feasible systems defined in (5) can be written as

$$\Sigma^{R}_{(U_-,X)} = \{(A, B) \mid \exists E_+ : C_l \leq \frac{1}{\sqrt{N}} E_- R^T \leq C_u \text{ and (4)}\}.$$  

Using the data equation (4), it follows that

$$\frac{1}{\sqrt{N}} E_- R^T = \frac{1}{\sqrt{N}} X^+ R^T - A \frac{1}{\sqrt{N}} X_- R^T - B \frac{1}{\sqrt{N}} U_- R^T.$$  

Hence, it holds that $\Sigma^{R}_{(U_-,X)} = \{(A, B) \mid (6) \text{ holds}\}$, which completes the proof. □

It can be shown that $\Sigma^{R}_{(U_-,X)}$ is an intersection of halfspaces, by observing that

$$\Sigma^{R}_{(U_-,X)} = \Sigma^{R_1}_{(U_-,X)} \cap \cdots \cap \Sigma^{R_M}_{(U_-,X)} = \bigcap_{i=1}^{M} \Sigma^{R_i}_{(U_-,X)},$$

where, denoting the $i$-th column of $C_l$ ($C_u$) by $c^i_l$ ($c^i_u$),

$$\Sigma^{R_i}_{(U_-,X)} = \{(A, B) \mid c^i_l \leq \mathrm{vec}(A B) \left[ \begin{array}{c} R^{N^+_i} \\ R^{N^-_i} \end{array} \right] \leq c^i_u\},$$

with $R^{N^+_i} = \frac{1}{\sqrt{N}} X^+(R^i_+)^T$, $R^{N^-_i} = \frac{1}{\sqrt{N}} X^-(R^-_i)^T$ and $R^{N^+_i} = \frac{1}{\sqrt{N}} U_-(R^i_u)^T$. Hence, the set of feasible subsystems is either an unbounded intersection of halfspaces (called an $\mathcal{H}$-polyhedron) or it is a bounded polyhedron (called $\mathcal{V}$-polytope). Another way to see that $\Sigma^{R}_{(U_-,X)}$ is an intersection of halfspaces, is to vectorize \(^1\) the inequalities:

$$\Sigma^{R}_{(U_-,X)} = \{(A, B) \mid \mathrm{vec}(C_l) \leq \mathrm{vec}(R^{N^+_i}) - \left( \begin{array}{c} R^{N^-_i} \\ \mathrm{I}_n \end{array} \right) \times \mathrm{vec}(A B) \leq \mathrm{vec}(C_u)\},$$

where $\otimes$ denotes the Kronecker product.

Lemma 4. The set of feasible systems $\Sigma^{R}_{(U_-,X)}$ is bounded if and only if

$$\ker \left[ \begin{array}{c} X_- R^T \\ U_- R^T \end{array} \right]^\top = \{0\}. \quad (7)$$

Proof. First, we note that $\Sigma^{R}_{(U_-,X)}$ is not empty. A non-empty polyhedron

$$\Sigma^{R}_{(U_-,X)} = \{(A, B) \mid W \mathrm{vec}(A B) \leq c\}$$

is unbounded if and only if there exists $v \neq 0$ such that $Wv \leq 0$. With

$$W := \mathrm{col} \left( - \left[ \begin{array}{c} R^{N^+_i} \\ R^{N^-_i} \end{array} \right]^\top \otimes \mathrm{I}_n, \left[ \begin{array}{c} R^{N^-_i} \\ R^{N^-_i} \end{array} \right]^\top \otimes \mathrm{I}_n \right),$$

we observe that $Wv \leq 0$ if and only if $Wv = 0$. Hence, $\Sigma^{R}_{(U_-,X)}$ is unbounded if and only if

$$\ker \left( \begin{array}{c} R^{N^+_i} \\ R^{N^-_i} \end{array} \right) \otimes \mathrm{I}_n \neq \{0\} \iff \ker \left( \begin{array}{c} R^{N^+_i} \\ R^{N^-_i} \end{array} \right)^\top \neq \{0\}.$$  

We conclude that $\Sigma^{R}_{(U_-,X)}$ is bounded if and only if

$$\ker \left( \begin{array}{c} R^{N^+_i} \\ R^{N^-_i} \end{array} \right) = \{0\},$$

which concludes the proof. □

\(^1\) The vectorized version of a matrix $X$, denoted $\mathrm{vec}(X)$, is a column vector obtained by the vertical concatenation of the columns of $X$.

Fig. 1. Illustration of the set $\Sigma^{R}_{(U_-,X)}$ for $M = 1$ (green) and for $M > 1$ (orange).

Remark 5. The condition for boundedness of $\Sigma^{R}_{(U_-,X)}$ is equivalent with the matrix $[R_- X^T \ R_- U^T]$ having full column rank. A necessary condition for this matrix to have full column rank, is to have enough instrumental signals. More precisely, a necessary condition for boundedness is that $M \geq n+m$, where we recall that $n$ and $m$ are the state and input dimension, respectively, and $M$ is the dimension of the instrumental signal $r$. For the scalar case $n = m = 1$, an unbounded set $\Sigma^{R}_{(U_-,X)}$ is obtained for $M = 1$, as illustrated in Figure 1 in green. With $M > 1$ the rank condition can be satisfied (no redundant inequalities) and a polytope is obtained, as illustrated in Figure 1 in orange.

3. INFORMATIVITY FOR FEEDBACK STABILIZATION

Consider the problem of stabilizing the ‘true’ system $(A_0, B_0)$ using the data $(U_-, X)$. We define the set of systems that are stabilized \(^2\) by $K$ as

$$\Sigma_K := \{(A, B) \mid A + BK \text{ is stable}\}.$$

In line with (van Waarde et al., 2020, Definition 12), we consider the following definition for informativity for stabilization by state feedback.

Definition 6. The data $(U_-, X)$ are said to be informative for stabilization by state feedback if there exists a feedback gain $K$ such that

$$\Sigma^{R}_{(U_-,X)} \subseteq \Sigma_K.$$

In other words, if there exists a $K$ such that for every system $(A, B)$ in $\Sigma^{R}_{(U_-,X)}$, $A + BK$ is stable, then the data are informative for feedback stabilization.

Definition 7. The data $(U_-, X)$ are said to be informative for quadratic stabilization by state feedback if there exist a $K$ and $P > 0$ such that

$$\Sigma^{R}_{(U_-,X)} \subseteq \{(A, B) \mid (A + BK)^\top P(A + BK) - P < 0\}. \quad (8)$$

Notice the difference: the data are informative for quadratic stabilization if there exists a common pair $(K, P)$, with $P > 0$, such that the inclusion in Definition 7 holds,

\(^2\) A matrix is stable if all its eigenvalues are in the open unit disk.
while the data are informative for stabilization if there is a common $K$ such that $\Sigma^R_{(U_-,X)} \subseteq \Sigma_K$. Hence, the data $(U_-,X)$ are informative for stabilization by state feedback if the data $(U_-,X)$ are informative for quadratic stabilization by state feedback, but the reverse implication is not true, in general.

3.1 $\Sigma^R_{(U_-,X)}$ is an unbounded polyhedron

We consider here the scalar case, i.e., $m = n = 1$. In the case that there is one instrumental signal $r = r_1$, the set $\Sigma^R_{(U_-,X)}$ is described by two linear inequalities

$$[A \ B] \begin{bmatrix} R_{nr} \\ R_{ur} \end{bmatrix} \leq R_{nr}^{-1} - c^\dagger, \quad [A \ B] \begin{bmatrix} R_{nr} \\ R_{ur} \end{bmatrix} \geq R_{nr}^{-1} - c^n.$$

We observe that $\Sigma^R_{(U_-,X)}$ is the intersection of two closed half-spaces. The following result states that a sufficient condition for data informativity for stabilization, is the existence of a $K$ that stabilizes all systems on the “boundaries”, i.e., the defining hyperplanes of $\Sigma_{(U_-,X)}$.

Proposition 8. Let $R_{nr}^{-1}$ be non-zero and let there exist $(R_{nr}^{-1})^\dagger$ such that $\exists N \in \mathbb{R}^n$ such that $\Sigma_{(U_-,X)} \subseteq \Sigma_K$ if $K = \{ N_\Theta : \Theta : (N_{\Theta})^\dagger \Theta^{-1} \}$.

Proposition 10. Let there exist a $\Theta$ satisfying $R_{nr}^{-1} \Theta = (R_{nr}^{-1} \Theta^{-1})^\dagger$ such that

$$\Theta^\dagger (R_{nr}^{-1} - c^\dagger) (R_{nr}^{-1} - c^n) \Theta > 0 \quad \text{and} \quad (R_{nr}^{-1} - c^\dagger) (R_{nr}^{-1} - c^n) \Theta^\dagger > 0.$$

Proposition 8. Let $R_{nr}^{-1}$ be non-zero and such that $(R_{nr}^{-1})^\dagger$ be positive and that $(R_{nr}^{-1})^\dagger$ are stable. Then the data $(U_-,X)$ are informative for stabilization by state feedback. Moreover, $K$ is such that $\Sigma^R_{(U_-,X)} \subseteq \Sigma_K$ if $K = R_{nr}^{-1} \Theta ((R_{nr}^{-1})^\dagger \Theta^{-1})^{-1}$.

Proof. Let $(R_{nr}^{-1})^\dagger$ be non-zero and such that $(R_{nr}^{-1})^\dagger$ are stable. We will first show that

$$-1 < [A \ B] \begin{bmatrix} R_{nr} \\ R_{ur} \end{bmatrix} (R_{nr}^{-1})^\dagger < 1.$$

Consider the case that $(R_{nr}^{-1})^\dagger$ is positive. Then

$$[A \ B] \begin{bmatrix} R_{nr} \\ R_{ur} \end{bmatrix} (R_{nr}^{-1})^\dagger \leq \left(R_{nr}^{-1} - c^\dagger\right) (R_{nr}^{-1})^\dagger,$$

$$[A \ B] \begin{bmatrix} R_{nr} \\ R_{ur} \end{bmatrix} (R_{nr}^{-1})^\dagger \geq \left(R_{nr}^{-1} - c^n\right) (R_{nr}^{-1})^\dagger.$$

Furthermore, $R_{nr}^{-1} - c^n \leq R_{nr}^{-1} - c^\dagger$ implies that

$$-1 < (R_{nr}^{-1} - c^\dagger) (R_{nr}^{-1})^\dagger \leq (R_{nr}^{-1} - c^n) (R_{nr}^{-1})^\dagger < 1.$$

Hence, any $(A,B) \in \Sigma_{(U_-,X)}$ satisfies

$$-1 < [A \ B] \begin{bmatrix} R_{nr} \\ R_{ur} \end{bmatrix} (R_{nr}^{-1})^\dagger < 1. \quad (9)$$

Similarly, if $(R_{nr}^{-1})^\dagger$ is negative, then $R_{nr}^{-1} - c^n \leq R_{nr}^{-1} - c^\dagger$ implies that

$$-1 < (R_{nr}^{-1} - c^\dagger) (R_{nr}^{-1})^\dagger \leq (R_{nr}^{-1} - c^n) (R_{nr}^{-1})^\dagger < 1,$$

and we again find that (9) holds for any $(A,B) \in \Sigma^R_{(U_-,X)}$.

Now, define $K := R_{nr}^{-1} \Theta (\Theta^{-1})^\dagger$ and observe that $-1 < A + BK < 1$ for any $(A,B) \in \Sigma^R_{(U_-,X)}$. Hence, there exists a $K$ so that $\Sigma^R_{(U_-,X)} \subseteq \Sigma_K$, which completes the proof.

Example 9. Consider that data $X = [0 1.2 3 4.1 4.25], U_- = [1 1 -0.5 -2]$ have been collected from a system with $A_0 = 1.5$ and $B_0 = 1$. The corresponding noise $E_- = [0.2 0.2 0.1 0.1]$ is unknown, but satisfies $E_- \in \mathbb{E}_R$ for $E_- = U_-$ with $c_n = -q = 0.25$. For this example, $(R_{nr}^{-1} - c^\dagger) (R_{nr}^{-1})^\dagger = 0.6882$ and $(R_{nr}^{-1} - c^n) (R_{nr}^{-1})^\dagger = 0.8059$, hence the data are informative for stabilization by state feedback by Proposition 8 and $K = R_{nr}^{-1} ((R_{nr}^{-1})^\dagger \Theta^{-1})^{-1} = -0.7353$ is indeed such that $A_0 + B_0 K$ is stable.

Alternatively, the sufficient conditions for the data $(U_-,X)$ to be informative for feedback stabilization can be stated in terms of linear matrix inequalities.

3.2 $\Sigma^R_{(U_-,X)}$ is a bounded polyhedron

By Lemma 4, we observe that $\Sigma^R_{(U_-,X)}$ is a convex polytope with a finite number of vertices $\sigma^R_{(U_-,X)}$, $i = 1,\ldots,L$, if the data $(U_-,X)$ and instrumental signals $R_-$ satisfy (7). In the scalar case, for example, the set $\Sigma^R_{(U_-,X)}$ is then described by $L = 4$ vertices with $M = 2$ instrumental variables, as depicted in Figure 1.

By Definition 6, the data $(U_-,X)$ are informative for stabilization by state feedback if there exists a $K$ such that $A + BK$ is stable for all $(A,B) \in \Sigma^R_{(U_-,X)}$. If (7) holds true, then $\Sigma^R_{(U_-,X)} = \text{conv} \{ \sigma^R_{(U_-,X)} : \sigma^R_{(U_-,X)} \}$. The above formula allows us to verify stability conditions for all matrices $(A,B)$ that are compatible with the data, by verifying the conditions at the extreme points of $\Sigma^R_{(U_-,X)}$.

Lemma 11. Let $\Gamma \in \mathbb{S}^{n \times n}_n$ denote a convex function with domain $\mathcal{S} = \text{conv} \{ \sigma^R_{(U_-,X)} \}$, where $\text{conv} \sigma^R_{(U_-,X)}$ denotes the convex hull of the set $\sigma^R_{(U_-,X)}$. The following formula allows us to verify stability conditions for all matrices $(A,B)$ that are compatible with the data, by verifying the conditions at the extreme points of $\Sigma^R_{(U_-,X)}$.

Proof. The assertion is a strict version of the assertion in (Scherer and Weiland, 2017, Proposition 1.14). The
Proof follows \textit{mutatis mutandis} by the proof of (Scherer and Weiland, 2017, Proposition 1.14). □

Now, given the (known) vertices $\sigma_i^{(U_-,X)}$, $i = 1,\ldots,L$, the problem of verifying informativity for stabilization can be reduced to verifying the stability condition at the extreme points of $\Sigma^{R}_{(U_-,X)}$, as shown by the following result:

\textbf{Proposition 12.} Let (7) hold. The data $(U_-,X)$ are informative for quadratic stabilization by state feedback if and only if there exist $K$ and $P$ such that $P > 0$ and

$$
\begin{bmatrix}
I \\
K
\end{bmatrix}^T (\sigma_i^{(U_-,X)} - P \sigma_i^{(U_-,X)}) \begin{bmatrix}
I \\
K
\end{bmatrix} - P < 0, \quad i = 1,\ldots,L.
$$

(12)

\textbf{Proof.} Consider the function $F : \Sigma^{R}_{(U_-,X)} \rightarrow \mathbb{R}^{n \times n}$, defined by $F(\sigma) := (I,K)^T \sigma^T P \sigma (I,K)$. Since $\Sigma^{R}_{(U_-,X)}$ is convex and $P > 0$, we infer that $F$ is a convex function. Hence, by Lemma 11, $F(\sigma) < P$ for all $\sigma \in \Sigma^{R}_{(U_-,X)}$ if and only if $F(\sigma) \prec P$ for all $\sigma \in \{\sigma_i^{(U_-,X)} : i = 1,\ldots,L\}$. This proves the assertion. □

We note that the conditions in (12) are not linear with respect to $K$ and $P$. The application of the Schur complement yields conditions equivalent to (12) that are LMIs.

\textbf{Corollary 13.} Let (7) hold. The data $(U_-,X)$ are informative for quadratic stabilization by state feedback if and only if there exist $Y$ and $M$ such that

$$
\begin{bmatrix}
Y \\
Z^T (\sigma_i^{(U_-,X)})^T \\
\sigma_i^{(U_-,X)} Z
\end{bmatrix} > 0,
\quad i = 1,\ldots,L,
$$

(13)

with $Z := \text{col}(Y,M)$. Moreover, $K$ is such that $\Sigma^{R}_{(U_-,X)} \subseteq \Sigma_K$ if $K = MY^{-1}$.

\textbf{Proof.} By the Schur complement, the existence of $K$ and $P > 0$ such that (8) holds, is equivalent with

$$
\exists K, P \quad \text{such that} \quad \begin{bmatrix}
P \\
A + BK
\end{bmatrix}^T \begin{bmatrix}
A + BK \\
P^{-1}
\end{bmatrix} > 0
$$

for all $(A,B) \in \Sigma^{R}_{(U_-,X)}$. Define $Y := P^{-1}$ and $M := KP^{-1}$ and perform a congruence transformation with $\text{diag}(Y,I)$ to obtain

$$
\exists Y, M \quad \text{such that} \quad \begin{bmatrix}
Y \\
(AY + BM)^T \\
AY + BM
\end{bmatrix} > 0
$$

for all $(A,B) \in \Sigma^{R}_{(U_-,X)}$. By Lemma 11, we find that this is equivalent with (13), which proves the assertion. □

\textbf{Example 14.} Consider again the system from Example 9 with $A_0 = 1.5$ and $B_0 = 1$. Consider that the noise $e(t)$ is drawn uniformly from the set $\{e : |e|^2 \leq 0.2\}$ and data $(U_-,X)$ is collected for $N = 10$. We select four different instrumental datasets $r$ based on lagged versions of the input $u$ with $M \in \{2, 3, 4, 5\}$. These are defined as $r_M(t) := \text{col}(u(t),u(t-1),\ldots,u(t-M+1)), i.e., r_2(t) = \text{col}(u(t),u(t-1)), r_3(t) = \text{col}(u(t),u(t-1),u(t-2), \ldots)$, etcetera. We assume prior knowledge on the crosscorrelation through the bounds (3) with $c_i^r = -c_i^r = 0.1, i = 1,\ldots,M$; these bounds hold true for each of the four choices for $M$. Figure 2 shows the set of feasible systems $\Sigma^{R}_{(U_-,X)}$ for each choice of $r_M$, denoted $\Sigma^{R}_{M}$, illustrating a significant reduction in the size of $\Sigma^{R}_{M}$ for increasing $M$. We verify that the data $(U_-,X)$ are informative for quadratic stabilization by Corollary 13, since the LMIs (13) are feasible for $M = 2,\ldots,5$, yielding $K = -1.4842$ for $M = 5$ such that $\Sigma^{R}_{5} \subseteq \Sigma_K$.

\section{Including Performance Specifications}

In this section, we will consider the problem of finding a feedback gain from the data $(U_-,X)$, such that the closed-loop system with $(A_0,B_0)$ satisfies a given $H_\infty$ or $H_2$ performance bound. Consider the performance output $z$, given by

$$
z(t) = Cx(t) + De(t),$$

where $C$ and $D$ are user-specified matrices. Recall the set $\Sigma_K$: the set of systems that are stabilized by $K$. The set of systems that achieve $H_\infty$ performance $\gamma$ with feedback $K$ is defined as

$$
\Sigma_K^H(\gamma) := \Sigma_K \cap \{ (A,B) : ||T||_{H_\infty} < \gamma \},
$$

with $T(q) := C(qI - A - BK)^{-1} + D$.

\textbf{Proposition 15.} Consider a pair $(A,B)$ and $\gamma > 0$. The following statements are equivalent:

\begin{itemize}
  \item there exists $K$ such that $(A,B) \in \Sigma_K^H(\gamma)$,
  \item there exist $K$ and $P$ such that $P > 0$ and

$$
\begin{bmatrix}
I \\
A + BK
\end{bmatrix}^T \begin{bmatrix}
A + BK \\
P^{-1}
\end{bmatrix} \begin{bmatrix}
I \\
A + BK
\end{bmatrix} - P < 0,
$$

(14)

\end{itemize}

\textbf{Definition 16.} The data $(U_-,X)$ are said to be informative for common $H_\infty$ control with performance $\gamma$ if there exist $K$ and $P$ such that $P > 0$ and (14) holds for all $(A,B) \in \Sigma^{R}_{(U_-,X)}$.

Following a similar reasoning as for Proposition 12, necessary and sufficient conditions on the data for informativity for common $H_\infty$ control are obtained, by Proposition 15 in conjunction with Lemma 11.

\textbf{Proposition 17.} The data $(U_-,X)$ are informative for common $H_\infty$ control with performance $\gamma$ if and only if there exist $Y$ and $M$ such that for all $i \in \{1,\ldots,L\}$:

$$
\begin{bmatrix}
I \\
\sigma_i^{(U_-,X)}
\end{bmatrix}^T \begin{bmatrix}
I \\
\sigma_i^{(U_-,X)}
\end{bmatrix} > 0,
$$

(15)

Corollary 18. The data $(U_-,X)$ are informative for common $H_\infty$ control with performance $\gamma$ if and only if there exist $Y$ and $M$ such that for all $i \in \{1,\ldots,L\}$:

$$
\begin{bmatrix}
Y \\
0 \quad Z^T (\sigma_i^{(U_-,X)})^T \\
\sigma_i^{(U_-,X)} Z
\end{bmatrix} \begin{bmatrix}
I \\
Y \\
CY
\end{bmatrix}^T \begin{bmatrix}
I \\
Y \\
CY
\end{bmatrix} > 0,
$$

with $Z := \text{col}(Y,M)$.

The set of systems that achieve $H_2$ performance $\gamma$ with feedback $K$ is defined as
The data \((U, X)\) are said to be informative for common \(\mathcal{H}_2\) control with performance \(\gamma\) if there exist \(K, P\) and \(Z\) such that \(\gamma < \gamma\) and \[(P P(A + BK) P) \succ 0, \quad (P 0 C^\top) \succ 0, \quad (C D Z) \succ 0. \quad (15)\]

**Definition 20.** The data \((U, X)\) are said to be informative for common \(\mathcal{H}_2\) control with performance \(\gamma\) if there exist \(K, P\) and \(Z\) such that \(\gamma < \gamma\) and \((15)\) holds for all \((A, B) \in \Sigma^R_{(U, X)}\).

The application of Lemma 11 to the conditions in Proposition 19 leads to necessary and sufficient conditions for informativity for common \(\mathcal{H}_2\) control, as stated in Proposition 21. These conditions can be stated equivalently as LMIs through a variable transformation, leading to Corollary 22.

**Proposition 21.** The data \((U, X)\) are informative for common \(\mathcal{H}_2\) control with performance \(\gamma\) if and only if there exist \(K, P\) and \(Z\) such that \(\gamma < \gamma\) and for all \(i \in \{1, \ldots, L\}\):

\[
\begin{bmatrix}
P & P(A + BK) P \\
0 & I \\
C & D \\
Z & \
\end{bmatrix}
\succ 0 \quad \text{and} \quad
\begin{bmatrix}
P & P\sigma_{(U, X)}(I) \sigma_{(U, X)}^\top \\
* & P \\
* & * \\
* & \gamma I \\
\end{bmatrix}
\succ 0.
\]

**Corollary 22.** The data \((U, X)\) are informative for common \(\mathcal{H}_2\) control with performance \(\gamma\) if and only if there exist \(Y, M\) and \(P\) such that \(\gamma < \gamma\) and

\[
\begin{bmatrix}
Y & 0 & YC^\top \\
0 & I & D^\top \\
CY & D & \
\end{bmatrix}
\succ 0 \quad \text{and} \quad
\begin{bmatrix}
P & \sigma_{(U, X)}(I) \sigma_{(U, X)}^\top \\
* & Y \\
* & * \\
* & \gamma I \\
\end{bmatrix}
\succ 0,
\]

holds for all \(i \in \{1, \ldots, L\}\) with \(Z := \text{col}(Y, M)\).

5. CONCLUDING REMARKS

We have considered the problem of analyzing informativity of data for controller design with prior knowledge on process noise in the form of linear sample cross-covariance bounds. We have established a parametrization of the set of systems that are compatible with data. Using the convexity of this set and the convexity of stability/performance conditions with respect to the system matrices, we have developed necessary and sufficient conditions for informativity for stabilization and \(\mathcal{H}_2/\mathcal{H}_\infty\) control.

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