Control of discrete-time nonlinear systems using the state-dependent Riccati equation approach

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Abstract

A novel $H_2-H_\infty$ State-dependent Riccati equation control approach is presented for providing a generalized control framework to discrete-time nonlinear system. By solving a generalized Riccati equation at each time step, the nonlinear state feedback control solution is found to satisfy mixed performance criteria guaranteeing quadratic optimality with inherent stability property in combination with $H_\infty$ type of disturbance attenuation. Two numerical techniques to compute the solution of the resulting Riccati equation are presented: The first one is based on finding the steady-state solution of the difference equation at every step and the second one is based on finding the minimum solution of a linear matrix inequality. The effectiveness of the proposed techniques is demonstrated by simulations involving the control of an inverted pendulum on a cart, a benchmark mechanical system.

Introduction

The Hamilton–Jacobi equation (HJE) is a traditional approach to characterize the optimal control of nonlinear systems. The solution of the HJEs provides the necessary and sufficient optimal control conditions for system modelled by nonlinear dynamics. When the controlled system is linear time-invariant and the performance index is linear quadratic regulator (LQR), the HJEs can be reduced to algebraic Riccati equations (AREs). As for $H_\infty$ nonlinear control problem, the optimal control solution is equivalent to solving the corresponding Hamilton–Jacobi inequalities (HJIs). However, HJEs and HJIs, which are first-order partial differential equations and inequalities, cannot be solved for more than a few state variables.

Motivated by the success of linear system optimal control methods, there has been a great deal of research involves in approximating the solutions of HJEs and HJIs over the last decade. As powerful alternatives to HJE/HJI techniques: the state-dependent linear matrix inequality (SDLMI) and the state-dependent Riccati equation (SDRE) techniques have provided us very effective algorithms for synthesizing the nonlinear feedback controls. Both SDLMI and SDRE utilize state-dependent linear representations, some of the earliest work can be found in Cloutier (1997), Cloutier, D’Souza, and Mracek (1996); Huang and Lu (1996) and Mohseni, Yaz, and Olejniczak (1998).

The purpose behind SDLMI is to convert a nonlinear system control design into a convex optimization problem involving state-dependent linear matrix inequality solutions. The recent development in numerical algorithms for solving convex optimization provides very efficient means for solving LMI (Boyd, Ghaoui, Feron, & Balakrishnan, 1994). If a solution can be expressed in LMI form, then there exist efficient algorithms providing globally optimal numerical solutions. Therefore, if the LMIs are feasible, then SDLMI control technique provides optimal solutions at each step for a given state for nonlinear system control problems. As pointed out in Jeong, Feng, Yaz, and Yaz (2010), Wang and Yaz (2009), Wang, Yaz, and Jeong (2010) and Wang, Yaz, and Yaz (2010), SDLMI provides us an effective method to synthesize nonlinear feedback control in achieving nonlinear quadratic regulator (NLQR), $H_\infty$ and positive realness performance criteria.

The SDRE control has emerged as general design method since the mid-1990s, which provides a systematic and effective design framework for nonlinear systems. Motivated by linear quadratic regulator control by algebraic Riccati equation (ARE), Cloutier et al. extended the
result to nonlinear quadratic regulator problem by using
state-dependent coefficient matrices as pointed out in
Cloutier (1997) and Cloutier et al. (1996). A discrete SDRE
method is developed in Dutka, Ordys, and Grimble (2005).
Due to the computational advantage and guaranteed
local stability, the SDRE method is of practical importance
and has a wide range of applications, including
robotics, missiles, aircraft, satellite/spacecraft, unmanned
aerial vehicles (UAVs), ship systems, autonomous under-
water vehicles, automobiles, process control, chaotic sys-
tems, biomedical systems, guidance and navigation, etc.
A recent survey of the development of SDRE method can
be found in Cimen (2008, 2010).

Traditionally, the SDRE method approaches address
the nonlinear quadratic regulator problem. The contri-
bution of this manuscript is to propose a novel $H_2-H_\infty$
SDRE control approach with the purpose of providing
a generalized control framework to discrete-time non-
linear systems. By solving the generalized SDRE at each
time step, the optimal control solution is found to sat-
sify mixed performance criteria guaranteeing quadratic
optimality with inherent stability property in combination
with $H_\infty$ type of disturbance reduction (Basar & Bernhard,
1995; Van der Shaft, 1993). Two numerical solution proce-
dures: one involving the steady-state solution of a gen-
eralized Riccati difference equation and the other involving
a state-dependent LMI are also given. The effectiveness of
the proposed technique is demonstrated by simulations
involving the control of a benchmark mechanical system.

The paper is organized as follows: In the second
section, the system model and the performance criteria
are introduced. In the third section, the derivation of the
$H_2-H_\infty$ SDRE controller is provided. Optimal control solu-
tion can be obtained by solving the generalized SDRE.
To solve the generalized SDRE, a difference SDRE and
an SDLMI solution are also presented to provide com-
putational alternatives. The fourth section contains an
illustrative example involving the control of the inverted
pendulum on a cart. Finally, the conclusions are sum-
marized in the fifth section. The following notation is used in
this work: $x \in \mathbb{R}^n$ denotes $n$-dimensional real vector with
norm $||x|| = (x^T x)^{1/2}$ where $(\cdot)^T$ indicates transpose. $A \geq 0$ for a symmetric matrix denotes a positive semi-
definite matrix. $I_2$ is the space of infinite sequences of finite-
dimensional vectors with finite energy: $\sum_{k=0}^{\infty} ||x_k||^2 < \infty$.

System model and performance index
Consider the input affine discrete-time nonlinear system
given by the following difference equation:

$$x_{k+1} = A(x_k)x_k + B(x_k)u_k + F(x_k)w_k$$
$$= A_k x_k + B_k u_k + F_k w_k,$$

where $x_k \in \mathbb{R}^n$ is the state vector, $u_k \in \mathbb{R}^m$ the applied
input, $w_k \in \mathbb{R}^q$ the $l_2$ type of disturbance and $A_k, B_k, F_k$ the
state-dependent matrices of known structure.

Note that the simplified notation for time-varying
matrices $A_k, B_k, etc.$ is used to denote the state-dependent
matrices. The performance output function $z_k \in \mathbb{R}^p$ is
generalized as follows:

$$z_k = C(x_k)x_k + D(x_k)u_k + G(x_k)w_k$$
$$= C_k x_k + D_k u_k + G_k w_k,$$}

where $C_k, D_k, G_k$ are state-dependent coefficient matrices
of known structure.

It is assumed that the state feedback is available. Oth-
erwise, estimated state variable can be obtained from a
nonlinear state estimator. The nonlinear state feedback
control input is given by

$$u_k = K(x_k) \cdot x_k = K_k \cdot x_k.$$}

Consider the quadratic energy function

$$V_k = x_k^T P_k x_k > 0$$

for the following difference inequality:

$$V_{k+1} - V_k + x_k^T Q_k x_k + u_k^T R_k u_k + z_k^T z_k - y^2 w_k^T w_k \leq 0$$

with $Q_k > 0, R_k > 0$ being the function of $x_k$.

Note that upon summation over $k$, Equation (5) yields

$$V_N = \sum_{k=0}^{N-1} [x_k^T Q_k x_k + u_k^T R_k u_k + \|z_k\|^2] \leq V_0$$
$$+ y^2 \sum_{k=0}^{N-1} \|w_k\|^2.$$}

Notice that $Q_k$ and $R_k$ are state-dependent counter
parts of the weighting matrices in the traditional linear
quadratic ($H_2$) control approach and $y^2$ is the $H_\infty$ bound.
By properly specifying the value of the weighting matrices
$Q_k, R_k, C_k, D_k$, mixed performance criteria can be used in
nonlinear control design, which yields a mixed NLQR in
combination with $H_\infty$ performance index.

Main results
The following theorem summarizes the main results of
the paper:

**Theorem 1:** Given the system (1), performance output (2),
and control input (3), the mixed performance index (6) can
be achieved by using the control feedback
\[
K^0_k = \left\{ \begin{array}{l}
R_k + \dot{B}^T_k P_k B_k + D_k^T D_k - \\
(\dot{B}^T_k P_k F_k + \left[ F_k^T P_k F_k + \right])^{-1} (\dot{B}^T_k P_k F_k + )
\end{array} \right\}^{-1} \times \left\{ \begin{array}{l}
B^T_k P_k A_k + D_k^T C_k - \\
(\dot{B}^T_k P_k F_k + \left[ C_k^T G_k - \gamma^2 I \right])^{-1} (\dot{B}^T_k P_k F_k + )
\end{array} \right\},
\]

where \( P_k \) is obtained from the generalized SDRE:
\[
P_k = \left\{ A_k^T P_k A_k + C_k^T C_k + Q_k - \left[ A_k^T P_k F_k \right] \right. \\
\left. \cdot \left[ F_k^T P_k F_k + \right]^{-1} \left[ A_k^T P_k F_k \right] \right\} \\
- \left\{ A_k^T P_k B_k + C_k^T D_k - (A_k^T P_k F_k + C_k^T G_k) \times \left[ F_k^T P_k F_k + \right]^{-1} (B_k^T P_k F_k + ) \right\} \\
\times \left\{ R_k + \dot{B}^T_k P_k B_k + D_k^T D_k - \left( B_k^T P_k F_k + \left[ D_k^T G_k \right] \right) \times \left[ F_k^T P_k F_k + \right]^{-1} (B_k^T P_k F_k + ) \right\} \\
\times \left\{ A_k^T P_k B_k + C_k^T D_k - (A_k^T P_k F_k + C_k^T G_k) \times \left[ F_k^T P_k F_k + \right]^{-1} (B_k^T P_k F_k + ) \\
\times \left[ C_k^T G_k - \gamma^2 I \right] \right\}
\]

Proof: By applying system (1), performance output (2), control input (3), performance index (5) can be written as
\[
[(A_k + B_k K_k)x_k + F_k w_k]^{T} P_{k+1} [(A_k + B_k K_k)x_k + F_k w_k] \\
- x_k^T P_k x_k + x_k^T Q x_k + u_k^T R u_k + [C_k x_k + D_k u_k + G_k w_k]^T \\
\times [C_k x_k + D_k u_k + G_k w_k] - \gamma^2 w_k^T w_k \leq 0.
\]
Equivalently, we have
\[
[ x_k^T \quad w_k^T ] \begin{bmatrix} \Delta_{11} & \Delta_{12} \\ \Delta_{12}^T & \Delta_{22} \end{bmatrix} \begin{bmatrix} x_k \\ w_k \end{bmatrix} \leq 0,
\]
\[
\Delta_{12} = (A_k + B_k K_k)^T P_{k+1} F_k + (C_k + D_k K_k)^T G_k,
\]
\[
\Delta_{22} = F_k^T P_{k+1} F_k + G_k^T G_k - \gamma^2 I.
\]

Therefore, we have
\[
\Delta_{11} = P_k - [(A_k + B_k K_k)^T P_{k+1} (A_k + B_k K_k) + Q_k \\
+ K_k^T R_k K_k + (C_k + D_k K_k)^T (C_k + D_k K_k)] \\
\Delta_{12} = -[(A_k + B_k K_k)^T P_{k+1} F_k + (C_k + D_k K_k)^T G_k],
\]
\[
\Delta_{22} = -[F_k^T P_{k+1} F_k + G_k^T G_k - \gamma^2 I].
\]

By applying the Schur complement (Boyd et al., 1994), we obtain
\[
P_k - [(A_k + B_k K_k)^T P_{k+1} (A_k + B_k K_k) + Q_k + K_k^T R_k K_k \\
+ (C_k + D_k K_k)^T (C_k + D_k K_k)] \\
+ [(A_k + B_k K_k)^T P_{k+1} F_k + (C_k + D_k K_k)^T G_k] \\
\times [(A_k + B_k K_k)^T P_{k+1} F_k + (C_k + D_k K_k)^T G_k]^{-1} \\
+ (C_k + D_k K_k)^T G_k \geq 0,
\]

which yields
\[
P_k \geq [(A_k + B_k K_k)^T P_{k+1} (A_k + B_k K_k) + Q_k + K_k^T R_k K_k \\
+ (C_k + D_k K_k)^T (C_k + D_k K_k)] - [(A_k + B_k K_k)^T P_{k+1} F_k \\
+ (C_k + D_k K_k)^T G_k] \times [(A_k + B_k K_k)^T P_{k+1} F_k + (C_k + D_k K_k)^T G_k]^{-1} \\
\times [(A_k + B_k K_k)^T P_{k+1} F_k + (C_k + D_k K_k)^T G_k]^T.
\]

The minimum value of \( P_k \) is achieved when the inequality above is satisfied as an equality. Since the iterative solution starts at \( P_{\infty} \) and runs backward in time and for \( P_{k+1} = P_k \) convergence occurs, the difference equation becomes an algebraic equation (Dutka et al., 2005) as follows:
\[
P_k = [(A_k + B_k K_k)^T P_k (A_k + B_k K_k) + Q_k + K_k^T R_k K_k \\
+ (C_k + D_k K_k)^T (C_k + D_k K_k)] - [(A_k + B_k K_k)^T P_k F_k \\
+ (C_k + D_k K_k)^T G_k] \times [(A_k + B_k K_k)^T P_k F_k + (C_k + D_k K_k)^T G_k]^{-1} \\
\times [(A_k + B_k K_k)^T P_k F_k + (C_k + D_k K_k)^T G_k]^T.
\]

By collecting terms, we have
\[
P_k = \left\{ A_k^T P_k A_k + C_k^T C_k + Q_k - [A_k^T P_k F_k + C_k^T G_k] \right. \\
\left. \cdot \left[ F_k^T P_k F_k + \right]^{-1} \left[ A_k^T P_k F_k + C_k^T G_k \right] \right\}.
\]
where

\[ P_k = \begin{bmatrix} B_k^T P_k A_k + D_k^T C_k - (B_k^T P_k F_k + \omega_1^2) \\
G_k^T G_k - \omega_2 I \end{bmatrix} \]

For Equation (18) to be equal to Equation (20), we must have

\[ -K_k^T \Phi_k K_k = \Omega_k K_k. \]  

(21)

By completing the square in the controller gain \( K_k \), we have

\[ P_k = \gamma_k - K_k^T \Phi_k K_k. \]  

(18)

where

\[ \gamma_k = \begin{bmatrix} A_k^T P_k A_k + C_k^T C_k + Q_k - (A_k^T P_k F_k + C_k^T G_k) \\
F_k^T P_k F_k + G_k^T G_k - \omega_2 I \end{bmatrix}^{-1} \begin{bmatrix} A_k^T P_k F_k + C_k^T G_k \end{bmatrix} \]

\[ \Omega_k = \begin{bmatrix} A_k^T P_k B_k + C_k D_k - (A_k^T P_k F + C_k^T G_k) \\
F_k^T P_k F_k + G_k^T G_k - \omega_2 I \end{bmatrix}^{-1} \begin{bmatrix} B_k^T P_k F_k + D_k^T G_k \end{bmatrix} \]

\[ \Phi_k = \begin{bmatrix} R_k + B_k^T P_k B_k + D_k^T D_k - (B_k^T P_k F_k + D_k^T G_k) \\
F_k^T P_k F_k + G_k^T G_k - \omega_2 I \end{bmatrix}^{-1} \begin{bmatrix} B_k^T P_k F_k + D_k^T G_k \end{bmatrix} \]

Therefore, the optimal feedback gain

\[ K_k^O = -\Phi_k^{-1} \Omega_k \]

Equivalently, the equation can be simply written as

\[ \begin{bmatrix} R_k + B_k^T P_k B_k + D_k^T D_k - (B_k^T P_k F_k + D_k^T G_k) \\
F_k^T P_k F_k + G_k^T G_k - \omega_2 I \end{bmatrix}^{-1} \begin{bmatrix} B_k^T P_k F_k + D_k^T G_k \end{bmatrix} \]

When \( K_k = K_k^O \), the minimum \( p_k \) is defined by the positive-definite solution of the following generalized SDRE:

\[ p_k = \gamma_k - K_k^O \Phi_k K_k^O = \]

\[ \begin{bmatrix} A_k^T P_k A_k + C_k^T C_k + Q_k - (A_k^T P_k F_k + C_k^T G_k) \\
F_k^T P_k F_k + G_k^T G_k - \omega_2 I \end{bmatrix}^{-1} \begin{bmatrix} A_k^T P_k F_k + C_k^T G_k \end{bmatrix} \]

\[ \begin{bmatrix} R_k + B_k^T P_k B_k + D_k^T D_k - (B_k^T P_k F_k + D_k^T G_k) \\
F_k^T P_k F_k + G_k^T G_k - \omega_2 I \end{bmatrix}^{-1} \begin{bmatrix} B_k^T P_k F_k + D_k^T G_k \end{bmatrix} \]

Remark 1: As a special case, if there is no \( H_\infty \) component in the performance index, i.e. the problem is of nonlinear quadratic regulator control, then the following controller can be derived as a special case of the above results:
By neglecting the noise term, the system equation becomes

\[ x_{k+1} = A_kx_k + B_ku_k. \] (24)

The optimal feedback control gain as

\[ K_k^2 = -(R_k + B_k^TP_kB_k)^{-1}B_k^TP_kA_k, \] (25)

where \( P_k \) is defined by the positive-definite solution of the following generalized SDRE:

\[ P_k = A_k^TP_kA_k - (A_k^TP_kB_k)(R_k + B_k^TP_kB_k)^{-1}(B_k^TP_kA_k) + Q_k. \] (26)

Therefore, the conventional discrete SDRE solution (Dutka et al., 2005) is derived as a special case of our results.

Remark 2: The generalized SDRE (23) can be numerically difficult to solve. To facilitate the computation process, the following two results provide two alternative numerical solutions to the generalized SDRE in Theorem 1. Method 1 provides us the solution by solving the differential solutions to the generalized SDRE in Theorem 1. Method 2 provides us a state-dependent linear matrix inequality approach.

**Numerical method 1 (H_2–H_∞ difference SDRE control)**

Given the system (1), performance output (2), control input (3) and performance index (6), optimality can be achieved by using the control feedback

\[
K_k = -\left\{ R_k + B_k^TP_kB_k + D_k^TD_k - \begin{bmatrix} B_k^TP_kF_k \\ G_k^TG_k - \gamma^2I \end{bmatrix} \right\}^{-1} \begin{bmatrix} B_k^TP_kF_k \\ G_k^TG_k - \gamma^2I \end{bmatrix}^T \]

\[
\times \begin{bmatrix} F_k^TP_kF_k + G_k^TG_k - \gamma^2I \end{bmatrix}^{-1} \begin{bmatrix} A_k^TP_kF_k + C_k^TG_k \\ G_k^TG_k - \gamma^2I \end{bmatrix}^T \}
\]

\[
\times \begin{bmatrix} B_k^TP_kA_k + D_k^TC_k - (B_k^TP_kF_k + D_k^TG_k) \\ F_k^TP_kF_k + G_k^TG_k - \gamma^2I \end{bmatrix}^{-1} \begin{bmatrix} A_k^TP_kF_k + C_k^TG_k \\ G_k^TG_k - \gamma^2I \end{bmatrix}^T \}
\] (27)

where \( P_k \) is obtained as the steady solution to the following difference SDRE equation:

\[
P_{k,i+1} = A_k^TP_{k,i}A_k + C_k^TC_k + Q_k - \begin{bmatrix} A_k^TP_{k,i}F_k \\ C_k^TG_k \end{bmatrix} \]

\[
\times \begin{bmatrix} F_k^TP_kF_k + G_k^TG_k - \gamma^2I \end{bmatrix}^{-1} \begin{bmatrix} A_k^TP_kF_k \\ C_k^TG_k \end{bmatrix}^T \}
\]

\[ - \begin{bmatrix} A_k^TP_kB_k + C_k^TD_k - (A_k^TP_kF_k + C_k^TG_k) \\ B_k^TP_kA_k + D_k^TC_k - (B_k^TP_kF_k + D_k^TG_k) \end{bmatrix} \]

\[
\times \begin{bmatrix} F_k^TP_kF_k + G_k^TG_k - \gamma^2I \end{bmatrix}^{-1} \begin{bmatrix} A_k^TP_kF_k + C_k^TG_k \\ G_k^TG_k - \gamma^2I \end{bmatrix}^T \}
\] (28)

At time step \( k \), the difference equation (28) is iterated starting with an arbitrary initial condition \( P_{k,0} > 0 \) until \( P_{k,i} \) converges to \( P_{k,i+1} \), for \( i = 1, 2, 3, \ldots \). Hence, the solution to the generalized SDRE equation (23) can be found using this method. In practical applications, we can choose

\[ P_{k,0} = I \] (29)

as the starting value for iterations to calculate \( P_k \).

**Numerical method 2 (state-dependent LMI control)**

Given the system equation (1), performance output (2), control input (3) and performance index (6), if there exist matrices \( M_k = P_k^{-1} > 0 \) and \( Y_k \) for all \( k \geq 0 \), such that the following state-dependent LMI holds (Wang, Yaz, & Long, 2014a, 2014b):

\[
\begin{bmatrix}
M_k & \Xi_{12} & \Xi_{13} & \Xi_{14} & \Xi_{15} & \Xi_{16} \\
* & \Xi_{22} & \Xi_{23} & 0 & 0 & 0 \\
* & * & M_k & 0 & 0 & 0 \\
* & * & * & I_n & 0 & 0 \\
* & * & * & * & I_n & 0 \\
* & * & * & * & * & I_p
\end{bmatrix} \geq 0, \] (30)

where

\[ \Xi_{12} = -\alpha M_k C_k^TD_k + 0.5 \cdot \beta M_k C_k^T, \]

\[ \Xi_{13} = M_k A_k + Y_k^T \]

\[ \Xi_{14} = M_k Q_k^{T/2}, \]

\[ \Xi_{15} = Y_k R_k^{T/2}, \]
\[
\Sigma_{16} = \alpha^{1/2} M_k C_k^T,
\]
\[
\Sigma_{22} = -\gamma I - \alpha D_k^T D_k + 0.5 \cdot \beta (D_k + D_k^T),
\]
\[
\Sigma_{23} = F_k^T,
\]
and \( M_{k+1} \geq M_k \), where \( \max \pi_k \) s.t. \( M_k \geq \pi_k I \), then inequality (5) is satisfied. The nonlinear feedback gain of the controller is given by
\[
K_k = Y_k \cdot M_k^{-1}.
\]

**Proof:** Inequality (10) is equivalent to the \( \Psi \leq 0 \) following inequality:
\[
\begin{bmatrix}
(P_k - Q_k - K_k^T R_k G_k - (C_k + D_k K_k)^T (C_k + D_k K_k)) & - (C_k + D_k K_k)^T G_k \\
(C_k + D_k K_k)^T (C_k + D_k K_k) & - G_k^T G_k
\end{bmatrix}
\]
\[
\begin{bmatrix}
\ast & \gamma^2 I - G_k^T G_k
\end{bmatrix} \geq 0,
\]
By adding and subtracting the same term in Equation (34), the following inequality results:
\[
\begin{bmatrix}
(P_k - Q_k - K_k^T R_k G_k - (C_k + D_k K_k)^T (C_k + D_k K_k)) & - (C_k + D_k K_k)^T G_k \\
(C_k + D_k K_k)^T (C_k + D_k K_k) & - G_k^T G_k
\end{bmatrix}
\]
\[
\begin{bmatrix}
\ast & \gamma^2 I - G_k^T G_k
\end{bmatrix} \geq 0,
\]
Therefore, subject to \( P_{k+1} \leq P_k \), Equation (35) can be rewritten as
\[
\begin{bmatrix}
(P_k - Q_k - K_k^T R_k G_k - (C_k + D_k K_k)^T (C_k + D_k K_k)) & - (C_k + D_k K_k)^T G_k \\
(C_k + D_k K_k)^T (C_k + D_k K_k) & - G_k^T G_k
\end{bmatrix}
\]
\[
\begin{bmatrix}
\ast & \gamma^2 I - G_k^T G_k
\end{bmatrix} \geq 0.
\]
By applying the Schur complement result, we obtain
\[
\begin{bmatrix}
\Gamma_{11} & \Gamma_{12} & \Gamma_{13} \\
\ast & \Gamma_{22} & \Gamma_{23} \\
\ast & \ast & \Gamma_{33}
\end{bmatrix} \geq 0,
\]
where
\[
\Gamma_{11} = P_k - Q_k - K_k^T R_k G_k - (C_k + D_k K_k)^T (C_k + D_k K_k),
\]
\[
\Gamma_{12} = - (C_k + D_k K_k)^T G_k,
\]
\[
\Gamma_{13} = (A_k + B_k K_k)^T,
\]
\[
\Gamma_{22} = \gamma^2 I - G_k^T G_k,
\]
\[
\Gamma_{23} = F_k^T,
\]
\[
\Gamma_{33} = P_k^{-1}.
\]
By pre-multiplying and post-multiplying the matrix with block diagonal matrix \( \text{diag}(M_k, I, I) \), where \( M_k = P_k^{-1} \), the following inequality as follows:
\[
\begin{bmatrix}
\Theta_{11} & \Theta_{12} & \Theta_{13} \\
\ast & \Theta_{22} & \Theta_{23} \\
\ast & \ast & \Theta_{33}
\end{bmatrix} \geq 0,
\]
where
\[
\Theta_{11} = M_k - M_k (Q_k + K_k^T R_k G_k - (C_k + D_k K_k)^T (C_k + D_k K_k)) M_k,
\]
\[
\Theta_{12} = -M_k (C_k + D_k K_k)^T G_k = -M_k C_k^T G_k - \gamma T D_k^T G_k,
\]
\[
\Theta_{13} = M_k (A_k + B_k K_k)^T = M_k A_k^T + \gamma T B_k^T,
\]
\[
\Theta_{22} = \gamma^2 I - G_k G_k^T,
\]
\[
\Theta_{23} = F_k^T,
\]
\[
\Theta_{33} = M_k.
\]
Finally, by applying the Schur complement again, the following LMI result is obtained:
\[
\begin{bmatrix}
M_k & \Xi_{12} & \Xi_{13} & \Xi_{14} & \Xi_{15} & \Xi_{16} \\
\ast & \Xi_{22} & \Xi_{23} & 0 & 0 & 0 \\
\ast & \ast & M_k & 0 & 0 & 0 \\
\ast & \ast & \ast & I_n & 0 & 0 \\
\ast & \ast & \ast & \ast & I_m & 0 \\
\ast & \ast & \ast & \ast & \ast & I_p
\end{bmatrix} \geq 0,
\]
where
\[
\Xi_{12} = -M_k C_k^T G_k - \gamma T D_k^T G_k,
\]
\[
\Xi_{13} = M_k A_k^T + \gamma T B_k^T,
\]
\[
\Xi_{14} = M_k G_k^T / 2,
\]
\[
\Xi_{15} = \gamma T R_k^T / 2,
\]
\[
\Xi_{16} = M_k (C_k + D_k K_k)^T = M_k C_k^T + \gamma T D_k^T,
\]
\[
\Xi_{22} = \gamma^2 I - G_k G_k^T,
\]
\[
\Xi_{23} = F_k^T,
\]
Hence, if the LMI (41) holds, inequality (5) is satisfied. \[\blacksquare\]
Remark 3: Maximizing \( \pi_k \) in Equation (32) minimizes a bound on \( P_k \) and therefore forces the solution to be close to the one given in the SDRE in Theorem 1.

Remark 4: If the generalized SDRE (23) cannot be solved, then methods 1 and 2 provide alternative solutions to the generalized SDRE.

Remark 5: The solution of the SDLMI in method 2 involves successive LMI solutions and each solution depends on the measured state.

**H\(_2\)−H\(_\infty\) SDRE Control of inverted pendulum on a CART**

The inverted pendulum on a cart problem (Wang & Yaz, 2009; Wang, Yaz, & Jeong, 2010; Wang, Yaz, & Jeong, 2010) is a classical control problem used widely as a benchmark for testing control algorithms. It is used here to demonstrate the effectiveness of the \( H_2-H_\infty \) SDRE control approach. Traditional nonlinear control techniques assume that \( \theta \) is a very small angle, \( \cos(\theta) \approx 1 \) and \( \sin(\theta) \approx 0 \), then \( \cos(\theta) \approx 1 \), \( \sin(\theta) \approx 0 \) linearize the system equation around its equilibrium point and apply the linear control techniques. However, it can be shown that the traditional control is not guaranteed to be optimal or stable. In this paper, we will not resort to the linearization approach. A model of the inverted pendulum problem can be derived using standard techniques:

\[
\begin{align*}
(M + m)\ddot{x} + b\dot{x} + mL\ddot{\theta} \cos(\theta) - mL\dot{\theta}^2 \sin(\theta) &= F, \\
(l + mL^2)\ddot{\theta} + mgL \sin(\theta) + mL\dot{\theta} \cos(\theta) &= 0,
\end{align*}
\]

where \( M \) is the mass of the cart, \( m \) the mass of the pendulum, \( b \) the friction coefficient between cart and ground, \( L \) the length to the pendulum centre of mass (length of the pendulum equals 2L), \( l = (1/3)m(2L)^2 \) the inertia of the pendulum and \( F \) the external force, input to the system.

Denote the following state variables:

\[
x_{1,k} = x(kT), \quad x_{2,k} = \dot{x}(kT), \quad x_{3,k} = \theta(kT) \quad \text{and} \quad x_{4,k} = \dot{\theta}(kT).
\]

By applying the Euler discretization method with sampling period \( T \), and using the notation

\[
\begin{align*}
\Omega_1 &= l + mL^2 - \frac{m^2L^2 \cos^2(x_{3,k})}{M + m}, \\
\Omega_2 &= M + m - \frac{m^2L^2 \cos^2(x_{3,k})}{l + mL^2},
\end{align*}
\]

the discrete-time system equation can be written as

\[
\begin{bmatrix}
x_{1,k+1} \\
x_{2,k+1} \\
x_{3,k+1} \\
x_{4,k+1}
\end{bmatrix} = \begin{bmatrix}
1 & T & 0 & 0 \\
0 & a_{22} & a_{23} & a_{24} \\
0 & 0 & 1 & T \\
0 & a_{42} & a_{43} & a_{44}
\end{bmatrix} \begin{bmatrix}
x_{1,k} \\
x_{2,k} \\
x_{3,k} \\
x_{4,k}
\end{bmatrix} + \begin{bmatrix}
0 \\
b_2 \\
0 \\
b_4
\end{bmatrix} u_k,
\]

where \( u_k \) is the \( k \)th sampling instant value of the input force \( F \) and

\[
\begin{align*}
a_{22} &= 1 + \frac{T - b}{\Omega_2}, \\
a_{23} &= T \frac{m^2L^2g \cos(x_{3,k}) \sin(x_{3,k})}{\Omega_2(l + mL^2)} x_{3,k}, \\
a_{24} &= T \frac{ml \sin(x_{3,k})}{\Omega_2} x_{4,k}, \\
a_{42} &= T \frac{mlb \cos(x_{3,k})}{(M + m)\Omega_1}, \\
a_{43} &= -T \frac{m \gamma \sin(x_{3,k})}{\Omega_1} x_{3,k}, \\
a_{44} &= 1 - T \frac{m^2L^2 \cos(x_{3,k}) \sin(x_{3,k}) x_{4,k}}{(M + m)\Omega_1}, \\
b_2 &= \frac{T}{\Omega_2}, \\
b_4 &= -T \frac{ml \cos(x_{3,k})}{(M + m)\Omega_1}.
\end{align*}
\]

It should be noted that this state space formulation does not involve a process of linearization, but a process of state-dependent modelling. To avoid the division by zero, the term \( \sin(x_{3,k})/x_{3,k} \) is substituted for \( x_{3,k} = 0 \) by the limit \( \lim_{x_{3,k} \to 0} (\sin(x_{3,k})/x_{3,k}) = 1 \).

The following system parameters are assumed:

\[
M = 0.5 \text{ kg}, \quad m = 0.5 \text{ kg}, \quad b = 0.1 \text{ N} \cdot \text{m} / \text{sec}, \quad L = 0.3 \text{ m} \quad \text{and} \quad I = 0.06 \text{ kg} \cdot \text{m}^2.
\]

The following design parameters are chosen to satisfy different mixed criteria:

- Classical SDRE Design (NLQR only)
  \( C = [1 \ 1 \ 1 \ 1], \quad D = [1], \quad Q = I_4 \quad \text{and} \quad R = 1. \)

- \( H_2-H_\infty \) Difference SDRE Method (Difference SDRE)
  \( C = [0.01 \ 0.01 \ 0.01 \ 0.01], \quad D = [0.1], \quad G = [0.01], \quad Q = I_4, \quad R = 0.5, \quad \gamma^2 = 0.01 \quad \text{and} \quad P_0 = I_4. \)

- State-dependent \( H_2-H_\infty \) LMI Design (Predominant \( H_2 \))
$C = \begin{bmatrix} 0.01 & 0.01 & 0.01 & 0.01 \end{bmatrix}$, $D = [0.01]$, $G = [0.01]$, $Q = I_4$, $R = 1$ and $\gamma^2 = 5$.

State-dependent $H_2-H_\infty$ LMI Design (Predominant $H_\infty$)

$C = \begin{bmatrix} 1 & 1 & 1 & 1 \end{bmatrix}$, $D = [1]$, $G = [1]$, $Q = 0.01 \times I_4$, $R = 0.01$ and $\gamma^2 = 5$.

LQR-based on linearization

$Q = \text{diag}(10, 10, 50, 2)$, $R = 1$.

The following initial conditions are assumed:

$x_1 = 1$, $x_2 = 0$, $x_3 = \pi/4$ and $x_4 = 0$.

Simulation results for different design parameter values are compared in Figures 1–5 for performance: the classical SDRE or NLQR result (Dutka et al., 2005), the new $H_2-H_\infty$ controller for a set of design parameter values computed by using the difference equation technique, new controller for two different sets of parameter values.

**Figure 1.** Position trajectory of the inverted pendulum.

**Figure 2.** Velocity trajectory of the inverted pendulum.

**Figure 3.** Angle ‘theta’ trajectory of the inverted pendulum.

**Figure 4.** Angular velocity trajectory of the inverted pendulum.

**Figure 5.** Control input.
values computed by the SDLMI technique and the traditional LQR control based on linearization. From these results, one can choose the controller that suits the designer’s expectation best. Note that Figures 1, 3 and 4 show that the traditional LQR technique loses control of the state variables. Figure 5 shows that the lowest control magnitude is needed by the linearization-based LQR technique at the expense of losing control of the state trajectory.

Conclusions

A novel $H_2−H_\infty$ control of discrete-time nonlinear systems with SDRE approach is presented in this paper. The optimal control solution can be obtained by solving generalized state-dependent Riccati equations or state-dependent LMIs. The inverted pendulum on a cart is used as an illustrative example. For future work, the mixed $H_2−H_\infty$ SDRE control approach will be extended to nonlinear systems with nonaffine structure.

Disclosure statement

No potential conflict of interest was reported by the authors.

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