

Multivariable \$H_\infty\$ control design toolbox : user manual

Citation for published version (APA):

Falkus, H. M., & Damen, A. A. H. (1994). Multivariable \$H_\infty\$ control design toolbox : user manual. (EUT Report; Vol. 94-E-282). Technische Universiteit Eindhoven.

Document status and date: Published: 01/01/1994

Document Version:

Publisher's PDF, also known as Version of Record (includes final page, issue and volume numbers)

Please check the document version of this publication:

• A submitted manuscript is the version of the article upon submission and before peer-review. There can be important differences between the submitted version and the official published version of record. People interested in the research are advised to contact the author for the final version of the publication, or visit the DOI to the publisher's website.

• The final author version and the galley proof are versions of the publication after peer review.

• The final published version features the final layout of the paper including the volume, issue and page numbers.

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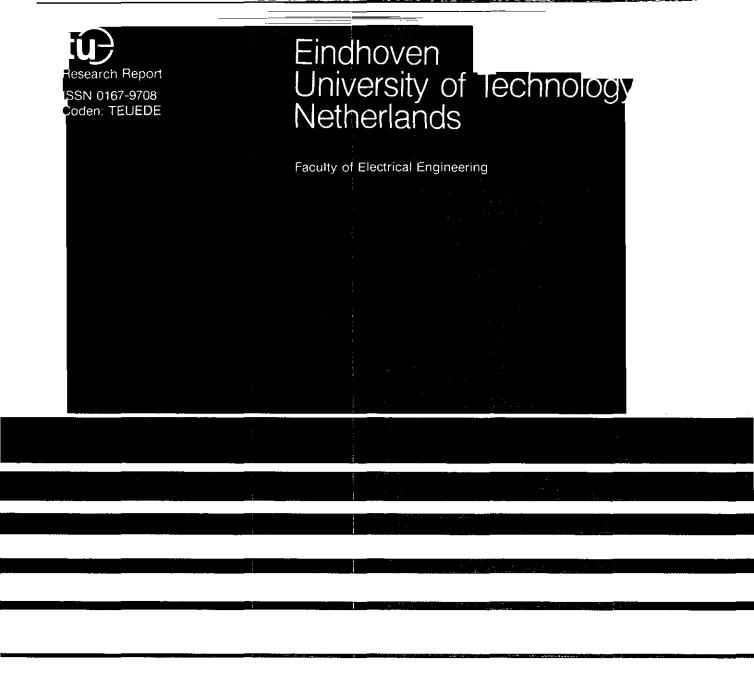
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Multivariable H-infinity Control Design Toolbox

by

H.M. Falkus A.A.H. Damen

EUT Report 94-E-282 ISBN 90-6144-282-6 April 1994 Eindhoven University of Technology Research Reports

EINDHOVEN UNIVERSITY OF TECHNOLOGY

Faculty of Electrical Engineering Eindhoven, The Netherlands

ISSN 0167-9708

Coden: TEUEDE

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CIP-DATA KONINKLIJKE BIBLIOTHEEK, DEN HAAG

Falkus, H.M.

Multivariable H-infinity control design toolbox : user manual / by H.M. Falkus, A.A.H. Damen. - Eindhoven : Eindhoven University of Technology, Faculty of Electrical Engineering. - Fig. - (EUT report, ISSN 0167 - 9708 ; 94-E-282) With ref. ISBN 90-6144-282-6 NUGI 832 Subject headings: robust control / multivariable control systems / control simulation software.

Abstract

Multivariable H-infinity Control Design Toolbox : User manual H.M. Falkus and A.A.H. Damen

A MATLAB toolbox is presented for solving the multivariable H_{∞} control design problem. Algorithms are available (Robust control toolbox of MATLAB) which solve the problem, once the control design configuration including process model and weighting functions has been rewritten into a standard H_{∞} control problem. In this report a general package is described that facilitates the controller design for various control configurations, the standard H_{∞} control problem and the closed-loop system evaluation. Because no solution is known for translating design specifications such as desired behaviour, robustness, performance etc. directly into weighting functions in the frequency domain, the necessarily iterative design procedure has been implemented in a flexible, menu driven way.

Keywords : Robust control, Multivariable control systems, Control simulation software.

 <u>Falkus</u>, H.M. and A.A.H. <u>Damen</u> Multivariable H-infinity Control Design Toolbox : User manual Eindhoven : Faculty of Electrical Engineering, Eindhoven University of Technology (The Netherlands), 1994. <u>EUT Report 94-E-282</u>.

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Abstract

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Introduction

In the last few years, there has been much interest in the design of feedback controllers for linear systems that minimize the H_{∞} norm of a specified closed-loop transfer function. Since 1988, a state-space solution for general H_{∞} problems based on a "2-Riccati" approach, derived by Glover, K. and J.C. Doyle (1988), has been available for the representation of all stabilizing controllers that satisfy an H_{∞} norm bound :

$$\left\| \mathscr{F}(\mathbf{G},\mathbf{K}) \right\|_{\infty} \leq \gamma \tag{1.1}$$

A more detailed explanation and a proof of its validity is outlined in Doyle, J.C. *et. al.* (1989). Standard program packages (Robust control toolbox of MATLAB) together with some numerical variations and extensions of the basic solution are available now and can be applied once the original problem has been translated into the standard control H_{∞} problem.

The generalized plant G contains what usually is called the plant in a control problem and includes all weighting functions. The signal $w \in \mathbb{R}^{m1}$ represents all external inputs, including disturbances, sensor noise and commands; the output $z \in \mathbb{R}^{p1}$ is the error vector; $y \in \mathbb{R}^{p2}$ is the observation vector; and $u \in \mathbb{R}^{m2}$ is the control input. The generalized plant G can be partitioned according to the dimensions of the signals :

$$G = \begin{pmatrix} G_{11} & G_{12} \\ G_{21} & G_{22} \end{pmatrix} = \begin{pmatrix} D_{11} & D_{12} \\ D_{21} & D_{22} \end{pmatrix} + \begin{bmatrix} C_1 \\ C_2 \end{bmatrix} (sI - A)^{-1} \begin{bmatrix} B_1 & B_2 \end{bmatrix}$$
(1.2)

which results in the following closed-loop transfer function from w to z :

$$\mathscr{F}(G,K) := G_{11} + G_{12} K (I - G_{22} K)^{-1} G_{21}$$
(1.3)

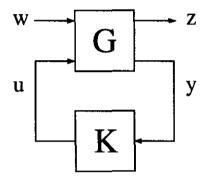


Fig. 1.1 : Standard H_{∞} Problem.

The standard assumptions are :

- The triplet (A,B_2,C_2) namely the plant transfer G_{22} can be stabilized and detected, so that stabilizing controllers exist.
- rank $(D_{12}) = m_2$ and rank $(D_{21}) = p_2$ in order to ensure realizability of the controllers.
- No zeros on the imaginary axis, p₁ ≥ m₂ and m₁ ≥ p₂ ensures that the solution to the corresponding LQG problem is closed-loop asymptotically stable.

The main problem, however, is that every control problem has a different configuration because of different design constraints and control objectives. This implies that every new control problem has to be rewritten again into the standard H_{∞} control problem.

In this report a MATLAB toolbox is presented which enables us (using computer routines) to transform every multivariable control problem into the standard H_{∞} control problem. After selecting the control setup, design constraints and objectives, the design configuration is defined in a fairly simple way. Because no general solution is known for translating design specifications such as desired behavior, robustness, performance etc. directly into weighting functions in the frequency domain, the H_{∞} control design is menu driven to ensure easy input

of variables, controller calculation, and analysis of the results by computing both time and frequency responses. In this way the necessary iterative design procedure for optimizing the H_{∞} control design problem becomes much easier. All tools in this toolbox are implemented in MATLAB by means of standard .m-files.

In Section 2 the basic setup of the toolbox is presented using the process block diagram of a floating platform laboratory process as an example. The floating platform with rotating crane has been built on laboratory scale to evaluate identification and control theories. This particular process was chosen because it is an essentially linear MIMO system. It can be well described by three decoupled, second order SISO systems. The model errors are then mainly due to unmodeled waves, caused by the movement of the floats, which lead to linear transfers which are however difficult to model. The fact that H_{∞} control is said to be particularly suited for robust control in cases of unmodeled linear dynamics, makes this laboratory process an excellent example for testing the H_{∞} control synthesis procedure. On the platform, a crane has been mounted rotating a load and thereby tilting the platform. The control to be designed should prevent this tilting of the platform A detailed description of the process together with the physical modeling, identification and control design can be found in Bouwels, J.P.H.M. (1991) and Damen, A.A.H. *et. al.* (1994).

A detailed menu description of the toolbox together with several design options is given in Section 3.

General H_∞ Control Design Framework

In this section the most important parts of the general framework will be explained. Fig. 2.1 depicts the H_{∞} control design configuration for the floating platform. The solid part illustrates the basic control configuration, while the dashed part is added for the H_{∞} control design. The main objectives in the design are disturbance attenuation ($V_d n_d$ to prevent tilting of the platform due to the rotating crane) and robustness (model errors represented by $V_v n_v$ due to unmodeled waves). In addition saturation of the actuators ($W_u u_p$) should be avoided. The transfers of Fig. 2.1 are described as follows :

P : Platform Dynamics	W _y : Weighting Process Output
R : Disturbance Dynamics	W _u : Weighting Control Input
V _d : Shaping Crane Disturbance	C _{fb} : Feedback Controller
V_v : Shaping Model Disturbance	C _{ff} : Feedforward Controller

where we can define the following standard signals :

$$z = \begin{pmatrix} \tilde{y} \\ \tilde{u} \end{pmatrix}$$
, $y = \begin{pmatrix} y_m \\ d \end{pmatrix}$, $w = \begin{pmatrix} n_d \\ n_v \end{pmatrix}$, $u = u_p$ (2.1)

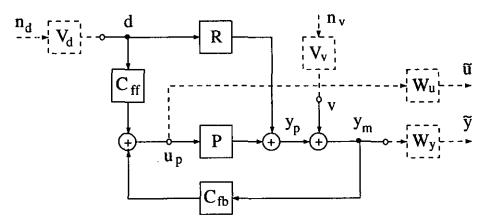


Fig. 2.1 : Multivariable Control Design Configuration Floating Platform

After deriving the various relations between the inputs and outputs, it follows that, in terms of the standard H_{∞} problem, the generalized plant G is defined by :

$$\begin{pmatrix} z \\ y \end{pmatrix} = \begin{pmatrix} \tilde{y} \\ \tilde{u} \\ - \\ y_{m} \\ d \end{pmatrix} = \begin{pmatrix} W_{y}V_{v} & W_{y}RV_{d} & | & W_{y}P \\ 0 & 0 & | & W_{u} \\ - & - & + & - \\ V_{v} & RV_{d} & | & P \\ 0 & V_{d} & | & 0 \end{pmatrix} \begin{pmatrix} n_{v} \\ n_{d} \\ - \\ u_{p} \end{pmatrix}$$
(2.2)
$$= \begin{pmatrix} G_{11} & | & G_{12} \\ - & + & - \\ G_{21} & | & G_{22} \end{pmatrix} \begin{pmatrix} W \\ u \end{pmatrix}$$

The control acting on the outputs y is represented by :

$$u = u_p = (C_{fb} | C_{ff}) \begin{pmatrix} y_m \\ d \end{pmatrix} = K y$$
 (2.3)

This yields the closed-loop system $\mathscr{F} := \mathscr{F}(G,K)$ mapping $w \to z$ which has H_{∞} norm :

$$\| \mathcal{F} \|_{\infty} = \left\| \begin{array}{c} \mathcal{F}_{11} & \mathcal{F}_{12} \\ \mathcal{F}_{21} & \mathcal{F}_{22} \\ \end{array} \right\|_{\infty} = \left\| \begin{array}{c} W_{y} (I - PC_{fb})^{-1} V_{v} & W_{y} (I - PC_{fb})^{-1} (R + PC_{ff}) V_{d} \\ W_{u} C_{fb} (I - PC_{fb})^{-1} V_{v} & W_{u} (I - PC_{fb})^{-1} (C_{fb} R + C_{ff}) V_{d} \\ \end{array} \right\|_{\infty}$$
(2.4)

Here the various transfer functions are named as follows :

\mathscr{F}_{11} : Sensitivity	\mathcal{F}_{12} : Disturbance Attenuation
\mathcal{F}_{21} : Control Sensitivity	\mathcal{F}_{22} : Saturation

Until now we have only described the standard approach to define the H_{∞} control problem for the floating platform to achieve disturbance attenuation and avoiding saturation of the control input. This results in the closed-loop system $\mathscr{F}(G,K)$ of Eq. 2.4. This configuration however is specific to the floating platform and can be significantly different for other control problems. To avoid this procedure of building (and implementing) different configurations every time when new control problems occur, we will generalize this setup.

2.1 Structure Definition

Basicly, the design configuration (Fig. 2.1) can be built up of four major blocks (Fig. 2.2) :

- 1,2) Process models $P_1 \& P_2$
- 3) Shaping filters V for the input signals w
- 4) Weighting filters W for the output signals z.

The extra process block P_2 is sometimes necessary if there exists already a known feedback. Further, these four blocks are somehow connected. Rearranging of Fig. 2.1 into the blocks P_1 , P_2 , V and W is carried out in Fig. 2.3 where IM_1 and IM_2 define the structure of the control design configuration. IM_1 and IM_2 reflect the interconnection structure of the various blocks. These are constant matrices with entries ± 1 and 0, each entry corresponding to a specific adding, subtracting or no connection of signals. The matrices I_1 to I_4 define the feed-through of signals which are necessary to build the state-space representation of the generalized plant G.

We emphasize that this structure is general. That is, every control configuration of the form shown in Fig. 2.1 can be represented by a configuration of Fig. 2.2 resulting in Fig. 2.3.

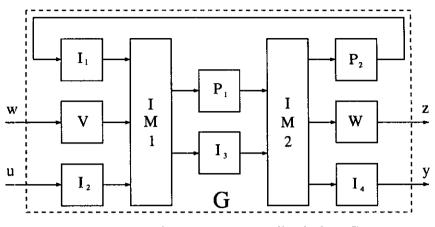


Fig. 2.2 : Basic structure generalized plant G.

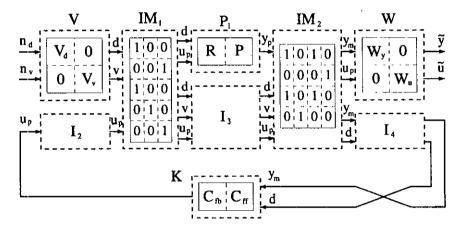


Fig. 2.3 : Floating platform configuration for MHC toolbox.

The control design configuration of the floating platform can now be described in a simple way by defining the dimensions of V ($V_d \& V_v$), P_1 (R & P), P_2 (Ø), W ($W_y \& W_u$) and I_1 to I_4 together with the structure of the configuration using the interconnection blocks IM_1 and IM_2 . This is effectively all input which is needed for the toolbox to convert it into a standard H_{∞} control problem.

2.2 Minimal Realization Generalized Plant

The blocks V, P_1 , P_2 and W are represented in the toolbox either as MIMO state-space representations or, entry wise, as SISO transfer functions of a matrix. However, before building the generalized plant G, minimum state-space realizations of these blocks have to be obtained.

Therefore we use the approach outlined in Munro, N. *et. al.* (1971). For every row in a transfer function matrix, the smallest common denominator is determined and the numerators are updated if necessary. The new MISO transfer functions can be transformed into an observer canonical state-space representation which is minimal. Combining the state matrices of the MISO systems for every row in a block-diagonal form and adding the input, output and feed-through matrices correctly results in an overall state-space representation which is observable but not necessarily controllable. In Dooren, P.M. v. (1981) it is proven that if the controllability matrix of (A,B) has rank $r \le n$, where n is the size of A, then there exists a similarity transformation T such that :

$$\overline{A} = TAT^T$$
, $\overline{B} = TB$, $\overline{C} = CT^T$, $\overline{D} = D$

and the transformed system has a staircase form with the uncontrollable modes (being the eigenvalues of A_{uc}), if any, in the upper left-hand corner.

$$\bar{A} = \begin{pmatrix} A_{uc} & 0 \\ A_{21} & A_{c} \end{pmatrix} , \quad \bar{B} = \begin{pmatrix} 0 \\ B_{c} \end{pmatrix} , \quad \bar{C} = (C_{uc} & C_{c})$$
(2.5)

where (A_c, B_c) is controllable, $(A_{uc}, B_{uc}=0)$ is uncontrollable and $C_c(sI-A_c)^{-1}B_c = C(sI-A)^{-1}B$. If the process P_1 , P_2 and the design blocks V and W are given in transfer function matrices, this approach can be used to derive a minimum state-space representation of every block. The dual approach for realizing a minimum state-space representation can also be used. In that case a controllable but not necessarily observable state-space representation can be derived and all unobservable states have to be removed. So if the observability matrix of (A,C) has rank $r \le n$, there exists again a similarity transformation such that the transformed system has a staircase form with the unobservable modes, if any, in the upper left-hand corner.

$$\bar{A} = \begin{pmatrix} A_{uo} & A_{12} \\ 0 & A_{o} \end{pmatrix} , \quad \bar{B} = \begin{pmatrix} B_{uo} \\ B_{o} \end{pmatrix} , \quad \bar{C} = \begin{pmatrix} 0 & C_{o} \end{pmatrix}$$
(2.6)

Because the blocks V, P_1 , P_2 and W are now available as minimum state-space realizations, straightforward matrix computations for connecting state-space systems in series or parallel can be used to build the generalized plant :

- 1) Build I_1 , V and I_2 parallel (System 1).
- 2) Build P_1 and I_3 parallel (System 2).
- 3) Build P_2 , W and I_4 parallel (System 3).
- 4) Connect system 1 in series with IM_1 (System 4).

- 5) Connect system 2 in series with IM_2 (System 5).
- 6) Connect system 4 in series with system 5 (System 6).
- 7) Connect system 6 in series with system 3 (System 7).
- 8) Partition system 7 according to the defined inputs/outputs.
- 9) Close the loop around P_2 and I_1 .

The state-space system of the generalized plant might not be a minimum realization because of common modes in the various blocks. Removing again all uncontrollable (2.5) and unobservable (2.6) modes will yield a minimum state-space realization of the generalized plant. This approach has been selected because obtaining the same minimal realization after building the generalized plant using the non-minimal state-space realizations of the various blocks and applying Eq. 2.5 and 2.6 only once, might not be achievable due to numerical problems (e.g. round-off errors).

The constructed minimal state-space realization of the augmented plant might be badly conditioned depending on the design filters and process behaviour. This can result in numerical problems when calculating the H_{∞} controller. Balancing of the augmented plant is therefore often desired to improve numerical reliability. The balancing approach described in Weiland, S. (1993) is used in order to handle unstable as well as stable systems.

2.3 Controller Calculation

Because a minimum state-space representation is available, the standard solution method based on solving two Algebraic Riccati equations and implemented in the Robust Control Toolbox of MATLAB, Chiang, R.C. et. al. (1988), can be applied. The methods available :

- 1) Safonov/Limebeer/Chiang loop-shifting formulae ; Safonov, M.G. et. al. (1989).
- 2) Glover/Doyle all-solution formulae ; Glover, K. et. al. (1988).
- 3) Limebeer/Kasenally all-solution formulae ; Limebeer, D.J.N. et. al. (1988).

are only different in circumventing some of the numerical problems which generally arise when a design approaches its H_{∞} performance limits.

The solutions to the Riccati equations can be solved either by an eigenvalue or Schur decomposition. The eigenvalue approach is the fastest but for design filters close to the H_{∞} performance limits the Schur approach is numerically more reliable.

These routines calculate a controller, if one exists, only for a fixed value of γ . That is, a controller is computed achieving $\| \mathscr{F} \|_{\infty} \leq \gamma$. However, we are interested in γ_{opt} for which a stabilizing controller still exists. Therefore the basic routine has been extended as follows with an iterative search procedure :

- A start value γ_0 and a step size α ($\alpha > 1$) are defined.
- An interval [γ_{min} , γ_{max}] is computed which contains the optimal solution.
 - 1) If a solution exists for γ_0 ($\gamma_{opt} \le \gamma_0$) define $\gamma_{max} = \gamma_0$. The lower bound of the interval can be found by decreasing γ ($\gamma_{k+1} = \gamma_k / \alpha^k$) until no solution exists defining $\gamma_{min} = \gamma_{k+1}$.
 - 2) If no solution exists for γ_0 ($\gamma_{opt} > \gamma_0$) define $\gamma_{min} = \gamma_0$. The upper bound of the interval can be found by increasing γ ($\gamma_{k+1} = \alpha^k \cdot \gamma_k$) until a solution exists defining $\gamma_{max} = \gamma_{k+1}$.
- Bisection search is used to find γ_{opt} within a certain tolerance margin for which a stabilizing solution exists.
 - 1) Define $\gamma_k = (\gamma_{max} + \gamma_{min})/2$.
 - 2) If a solution exists for γ_k adjust the upper bound $\gamma_{max} = \gamma_k$. If no solution exists for γ_k adjust the lower bound $\gamma_{min} = \gamma_k$.
 - 3) Repeat 1 & 2 until $(\gamma_{max} \gamma_{min})/\gamma_{min} \le \text{tol.}$

When starting the controller design, no information is available about γ_{opt} which depends of course on the design filters and the process. Because the final goal is to achieve $\gamma \uparrow 1$, it is recommended to start with $\gamma_0 = 1$ and $\alpha = 2$ to reduce the number of iterations. This approach has the advantage that it is reasonably fast (7 to 15 iterations depending on the tolerance margin) and that independent of the start value γ_0 a sub-optimal solution is found. The variable tolerance margin has been introduced to speed up the design (fewer iterations) and because of the fact that if this margin becomes too small the Riccati equations cannot be solved properly anymore. Using the method proposed in Bruinsma, N.A. (1990), the H_∞ norm of the closed-loop system can be used to check the solution γ_{opt} of the search procedure a postiori. Since the standard solution is only available for the continuous-time case, it should be mentioned here that the discrete-time case is solved via bilinear transformation. In Stoorvogel, A.A. *et. al.* (1993) and Iglesias, P.A. *et. al.* (1993), it is shown that designing a discrete-time controller via a bilinear transformation to the continuous-time domain might introduce an implicit and undesirable additional weighting function. A simple free stable contraction map is added to eliminate this additional weighting.

In general, the resulting H_{∞} -controllers are of high order because the order is equal to the order of the generalized plant (process & all design filters). To reduce the order of the controller, the following reduction techniques can be applied to the resulting controller :

- 1) Minimal state-space realization (reduces within a predefined tolerance margin).
- 2) Optimal Hankel reduction.
- 3) Schur reduction.
- 4) Relative Schur reduction.

For the reduction methods 2 to 4 an additional option can be selected to reduce the controller with variable order and fixed error bound or fixed order and variable error bound. A detailed description and more references for these reduction techniques can be found in Chiang, R.C. *et. al.* (1988).

2.4 Evaluation Controller Design

After calculating the H_{∞} controller, the closed-loop system is derived (without shaping and weighting functions) in order to evaluate the controller design. For this purpose time as well as frequency responses can be calculated. Time simulations can be performed to check the closed-loop behaviour with respect to design objectives and constraints in the time domain like disturbance attenuation, reference tracking and/or input saturation. Frequency response analysis can be used to verify sensitivity and complimentary sensitivity functions. Whenever the design functions V and W are defined as diagonal blocks, which is recommended to keep the design as simple as possible, the closed-loop behaviour from every input to every output can be compared with the corresponding inverse weighting functions (scaled with the H_{∞} -norm γ). This can simplify the iterative controller design because the Bode plots indicate which function in which frequency range is the limiting factor and where and how the design can be improved.

If the controller design is not satisfactory, the menu driven structure of the toolbox ensures that the design filters can be changed fast and a new controller can be calculated easily in order to optimize the controller design. At every stage of the design procedure, the controller configuration as well as the actual results can be saved to ensure continuation if necessary. The toolbox is built up in such a way that the input required from the user is minimized and that correct data transfer between the various functions is guaranteed.

2.5 Installation and Requirements

All names of the .m-files in the toolbox start with "mhc" (App. B) and can be copied (e.g. copy mhc*.m) to the working directory of MATLAB. If the files are copied to a directory different than the workspace of MATLAB, this directory has to be added to the matlabpath. The routines in this toolbox make use of standard MATLAB functions and the following MATLAB toolboxes :

- Signal processing toolbox
- Control system toolbox
- Robust control toolbox

Menu Description

Before starting the H_{∞} control design, the specific control problem, including design filters (Fig. 2.1) must be transformed into the standard configuration defined for this toolbox (Fig. 2.2) resulting in the required input information (Fig. 2.3). The Multivariable H_{∞} Control design toolbox (MHC) is menu driven to ensure easy input of variables, controller calculation and analysis of the results. All menus of the toolbox will be described briefly and the controller design for a floating platform will be used as an example. Any of the menu options can be selected by typing the correct number and pressing ENTER. The previous menu will appear again by pressing just ENTER. Every menu is provided with a help screen (menu option 0) describing briefly the several menu options.

Startup : MHC

To start the controller design procedure, execute **MHC** from inside MATLAB. The main menu, which is depicted in Fig. 3.1 will appear on the screen.

```
- - - Continuous-time MIMO H-infinity Control Design - - -
Main menu
1) Structure initialization
2) Input matrix functions P1, P2, V, or W
3) Controller design
4) System evaluation
5) Options
6) Disk functions
0) Help
Please enter menu option or press ENTER to Exit :
```

Fig. 3.1 : Main menu.

Fig. 3.2 depicts the help screen of the main menu.

Help Main Menu H-infinity Control Design
This menu structured H-infinity control design package can be used to ensure easy definition of the design configuration, input of variables, controller calculation and analysis of the results by computing time and frequency responses.
Structure Initialization : Defines the design configuration including process and weighting filters as a standard problem. The structure is fixed by defining the dimensions and two interconnection matrices.
Input Matrix Functions V, P and W : Definition of process and weighting filters via SISO transfer functions or MIMO state-space matrices.
Controller Design : H-infinity control design parametrizing all stabilizing controllers such that a specified closed-loop transfer function has H-infinity norm less than a given scalar. This involves the solution to two algebraic Riccati equations, each with the same order as the system, and further gives feasible controllers also with this order.
Fig. 3.2a : Help main menu.

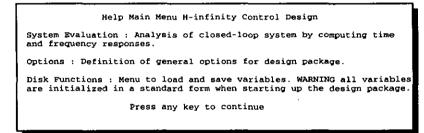


Fig. 3.2b : Help main menu (cont.).

3.1 Options

Before starting the actual controller design, several options must be defined in the options menu. The default menu is shown in Fig. 3.3.

	Options		
1)	Mode	:	Continuous
2)	Tolerance margin for minimization procedure	:	1e-010
3)	Selected input signal	:	
4)	Generating META files	:	No
5)	Lower frequency bound	:	-2 rad
6)	Upper frequency bound	:	2 rad
7)	Number of frequency points	:	50
8)	End of time interval	:	1 sec
0)	Help		

Fig. 3.3 : Options menu.

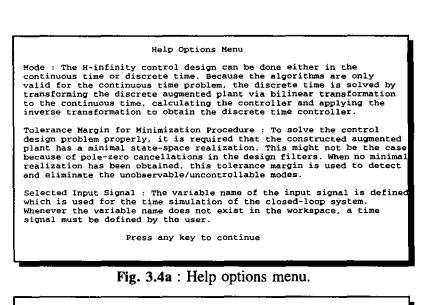
Change for the floating platform design example the following options into :

1) Mode :

Discrete

- 2) Tolerance margin : 1e-6
- 5) Lower frequency bound : -4 (10⁻⁴)
- 7) Frequency points : 100
- 8) Sample time : 0.1

The help screen provides a brief explanation of the several options.



Help Options Menu

Generating META Files : By selecting this option, a filename will be requested after every plot, to save the plot as a META file for later processing using GPP.

Lower/Upper Frequency Bound and Number of Frequency Points : These options define the frequency range for the magnitude plots.

Time : For the continuous time this defines the length of the time simulation while for the discrete time the sample time is defined.

Press any key to continue

Fig. 3.4b : Help options menu (cont.).

3.2 Structure Initialization

The structure initialization menu is depicted in Fig. 3.5. The general structure as well as IM1 & IM2 can be changed.

Discret	e-time MIMO H-infinity Control Design
	Structure initialization
2) 3) 0)	General structure initialization Change interconnection matrix IM1 Change interconnection matrix IM2 Help menu option or press ENTER to Exit :
Flegge enter	ment option of press with to bill :

Fig. 3.5 : Structure initialization menu.

The generalized plant is described by defining the 11 signal dimensions of the blocks within the basic structure (Fig. 3.6). For the floating platform the transformation of the control configuration into this structure is shown in Section 2.1. The first step in the design is the defenition of the dimensions.

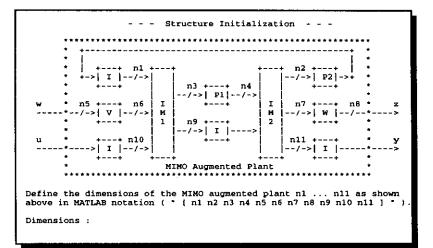


Fig. 3.6 : General structure initialization.

Dimensions : [0021222312]

The dimensions of the interconnection matrices are fixed now and can be defined row by row. After selecting a row number, this row can be defined as an array in matlab notation. Fig. 3.7 depicts the screen for IM1.

```
--- Build interconnection matrix IM1 - -
Actual matrix elements of IM1:

1 0 0

0 0 1

1 0 0

0 1 0

0 0 1

Enter row number (1 -- 4) or press ENTER to Exit : 3

Enter elements row 3 in MATLAB notation : [100]
```

Fig. 3.7 : Interconnection matrix IM1

		1	0	0		1	•	0	1	0	
	IM1 =	0	0	1	, IM2 =						
Interconnection matrices :		1	0	0			0	-	1 0		
		010									
		o	0	1			[O	1	0	0	l

Fig. 3.8 shows the help screen of the structure initialization menu.

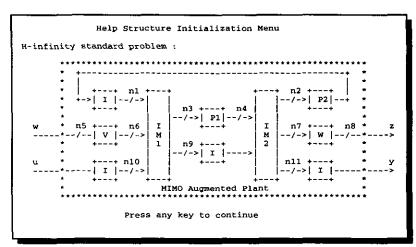


Fig. 3.8a : Help structure initialization menu.

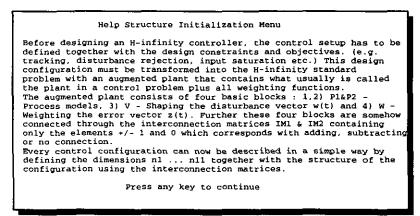


Fig. 3.8b : Help structure initialization menu (cont.).

3.3 Input Matrix Functions

After initializing the structure, the blocks P1, P2, V and W must be defined. This menu is depicted in Fig. 3.9. The blocks can be defined either as SISO transfer functions per entry or as MIMO state-space matrices. An additional viewing option has been included to verify the magnitude plots.

D	iscrete-time MIMO H~infinity Control Design
	Input Matrix Functions P1, P2, V or W
1)	Enter P1 as SISO transfer functions
2)	Enter P1 as MIMO state-space matrices
3)	Show magnitude plots of Pl
4)	Enter P2 as SISO transfer functions
5)	Enter P2 as MIMO state-space matrices
6)	Show magnitude plots of P2
7)	Enter V as SISO transfer functions
8)	Enter V as MIMO state-space matrices
9)	Show magnitude plots of V
10)	Enter W as SISO transfer functions
11)	Enter W as MIMO state-space matrices
12)	Show magnitude plots of W
0)	Help
Please	enter menu option or press ENTER to Exit :

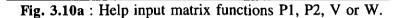
Fig. 3.9 : Input matrix functions P1, P2, V or W

Fig. 3.10 shows the help screen for the input matrix functions menu.

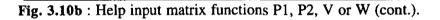
Help Input Matrix Functions P1, P2, V or W
As described in the Structure Initialization menu, the augmented plant of the standard problem consists of three basic blocks :

P1 - The process model (part 1).
P2 - The process model (part 2).
V - Shaping of the disturbance vector w(t).
W - Weighing of the error vector z(t).

These four blocks can be entered into the design package either as SISO transfer functions or as MIMO state-space matrices. For the SISO case the user must define the filters as numerator and denominator polynomials for every entry of the matrix function. For the MIMO case the A,B,C or D matrices must be defined. The number of inputs and outputs of these blocks depends of course on the dimensions entered in the Structure Initialization menu.



Help Input Matrix Functions P1, P2, V or W When entering the filters as SISO transfer functions, the corresponding state-space representation is derived automatically and vice versa. A consequence of this representation of the blocks P1, P2, V and W in transfer function matrices and state-space matrices is that all the process and design blocks must be proper. In addition the magnitude of the designed filters can be plotted. REMARK : To simplify the H-infinity control design it is recommended to define the shaping and weighting blocks. V and W respectively, as square functions (equal number of inputs and outputs) with elements only on the diagonal. Press any key to continue



When defining a block as SISO transfer function, the correct element of the matrix must be selected first.

Every transfer function is defined by its numerator and denominator. Both polynomials can be entered as arrays in MATLAB notation. The polynomials must be defined in powers of 'z' or 's' for the discrete or continuous time respectively

```
- - - Discrete Transfer Matrix P1 - - -
Enter input number ( 1 -- 1 ) or press ENTER to Exit :
Enter output number ( 1 -- 1 ) :
```

Fig. 3.11 : Selecting element of transfer matrix P1.

```
- - Define Discrete Transfer Function of P1(11) - - -
Please define the following polynomials in MATLAB notation.
Example : z^3 + 2z^2 - 3z + 1 ===> " [ 1 2 -3 1 ]"
Press ENTER if a polynomial should not be changed !!!!!
Old numerator : [ 0 ]
New numerator :
Old denominator : [ 1 ]
New denominator :
```



The menu to define the state-space matrices A, B, C & D is depicted in Fig. 3.13. These matrices can be entered exactly the same way as the interconnection matrices IM1 & IM2 (Fig. 3.7).

The help screen to define state-space systems is shown in Fig. 3.14.

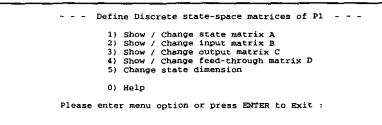


Fig. 3.13 : Defining MIMO state-space matrices.

Help Define State-Space Matrices Menu The state-space matrices [A,B,C,D] can be defined/changed by selecting one matrix and then entering the values row by row. The number of inputs and outputs has been defined in the Structure Initialization menu. Only the number of states can be defined/changed.

WARNING : When changing the number of states, all matrices are initialized to zero matrices and previously entered information will be lost !!!!! Press any key to continue

Fig. 3.14 : Help define state-space matrices menu.

Before describing the actual H_{∞} control design, the following block information for the floating platform should be entered using the input menus for transfer functions and state-space matrices (Fig. 3.11, 3.12 & 3.13). More detailed information about the modeling, identification and H_{∞} filter design can be found in Bouwels, J.P.H.M (1991) and Damen, A.A.H. *et. al.* (1994).

Process : $A_{p1} = \begin{bmatrix} 1 & 0.1 & 0 \\ 0 & 1 & 0.1 \\ 0 & -3.794215 & 0.4044 \end{bmatrix} B_{p1} = \begin{bmatrix} -0.0017 & 0.0045 \\ 0.0311 & -0.0007 \\ -0.1213 & 0.1529 \end{bmatrix}$ $C_{p1} = \begin{bmatrix} 1 & 0.1 & 0 \end{bmatrix} B_{p1} = \begin{bmatrix} 0 & 0 \end{bmatrix}$ $A_{p2} = B_{p2} = C_{p2} = \begin{bmatrix} \end{bmatrix} B_{p2} = \begin{bmatrix} 0 \end{bmatrix}$ $V_{d} = \frac{-0.3104 (z^{2} - 0.2z)}{z^{2} - 1.9944z + 0.9950}$ $V_{v} = \frac{(z + 0.4172) (z - 0.5727 - 0.57251) (z - 0.5727 + 0.57251)}{60 (z - 1) (z - 0.7022 - 0.53921) (z - 0.7022 + 0.53921)}$ $W_{y} = \frac{0.1 (z - 0.8 - 0.011) (z - 0.8 + 0.011)}{(z - 0.999 + 0.0011) (z - 0.995 + 0.00991)}$ $W_{u} = \frac{40 (z - 0.995 - 0.00991) (z - 0.995 + 0.00991)}{(z + 0.9)^{2}}$ The numerator and denominator polynomials can be defined in several ways in the transfer function entry of Fig. 3.12. For example :

Numerator V_{d} : -0.3104 * [1 -0.2 0]

```
Denominator V_v: 60 * poly ([1; 0.7022+0.5392*1; 0.7022-0.5392*1])
```

Note that MATLAB commands can be used as well to define the transfer functions.

3.4 Controller Design

Once the complete generalized plant has been defined, the controller design becomes fairly simple.

Discrete-time MIMO H-infinity Control Design
Controller design
 H-infinity controller options Calculate H-infinity controller Controller reduction Load original controller
0) Help
Please enter menu option or press ENTER to Exit :

Fig. 3.15 : Controller design.

The help screen for the controller design menu is depicted in Fig. 3.16.

Help Controller Design Menu
In this menu the actual controller design is performed. All stabilizing controllers such that a specified closed-loop transfer function has H-infinity norm less than a given scalar. This characterization involves the solution to two algebraic Riccati equations, each with the same order as the system, and further gives feasible controllers also with this order.
H-infinity Controller Options : In this menu some controller relevant settings are defined, like type of H-infinity solution, type of Riccati equation solution and a tolerance margin indicating the accuracy of the closed-loop H-infinity norm with respect to the optimal gamma. In addition an option for balancing of the augmented plant can be selected. This can improve the numerical stability of the controller design. Also a reduction technique can be selected to reduce the order of the H-infinity controller.
Press any key to continue

Fig. 3.16a : Help controller design.

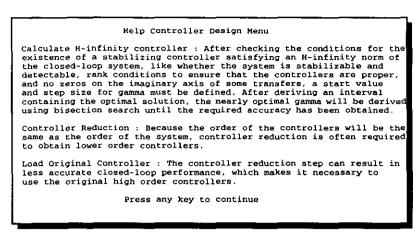


Fig. 3.16b : Help controller design (Cont.).

The options described in Section 2.3 can be defined in the controller options menu shown in Fig. 3.17.

Discrete-time MIMO H-infinity Contro	l Design
Controller options	
 Type of H-infinity approach Type of Riccati solution approach Tolerance margin optimizing gamma Balancing augmented plant Controller reduction method 	
0) Help	
Please enter menu option or press ENTER to	• Exit :

Fig. 3.17 : Controller options menu

Yes

Change for the floating platform design example the following options into :

- 3) Tolerance margin optimizing gamma : 0.001
- 4) Balancing augmented plant :

The help screen for the controller options menu is depicted in Fig. 3.18.

Help Controller Options Menu
Type of H-infinity solution : Several routines are available which solve the H-infinity control problem in different ways according to Safonov/Limebeer/Chiang loop-shifting formulae, Glover/Doyle all- solution formulae or Limebeer/Kasenally all-solution formulae
Type of Riccati Equation Approach : The calculation of the H-infinity involves the solution to two algebraic Riccati equations. These two equations can be solved either by eigenvalue or Schur decomposition. The eigenvalue decomposition is faster but the Schur decomposition is numerically robuster for badly conditioned design problems.
Tolovance Margin Optimizing Comma , The H infinity contentlar will be

Tolerance Margin Optimizing Gamma : The H-infinity controller will be designed in such a way that the H-infinity norm of the closed-loop system will be less than gamma. Because the optimal gamma can only be approximated, a tolerance margin must be defined indicating when the iterative design procedure optimizing gamma can be stopped.

Press any key to continue

Fig. 3.18a : Help controller options.

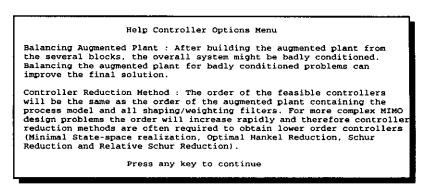


Fig. 3.18b : Help controller options (Cont.).

- - Discrete-time MIMO H-infinity Control Design - - -

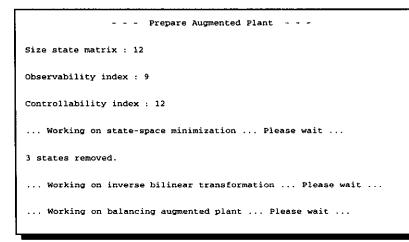
The following options are available to solve the H_{∞} control design problem based on the "2-Riccati" equation approach.

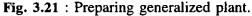
For controller reduction the options depicted in Fig. 3.20 are available.

After selecting the control design options, the actual controller calculation is started (option 2 of he controller design menu). In this case some information will scroll over the screen describing the minimal realization of generalized the plant, bilinear transformation, balancing and ...

	H-infinity type approach			
 SLC (Safonov/Limebeer/Chiang) loop-shifting form GD (Glover/Doyle) all-solution formulae LK (Limebeer/Kasenally) all-solution formulae Please enter menu option or press ENTER to Exit : 				
Fig. :	3.19 : Type of H_{∞} approach.			
Discre	te-time MIMO H-infinity Control Design			
	Controller Reduction Methods			
1)	Minimal state space realization			
2)				
31				
4)	Relative Schur reduction			
Please	enter menu option or press ENTER to Exit :			

Fig. 3.20 : Reduction methods.





checking the conditions to solve the H_{∞} control problem :

- G₂₂ : (A,B₂) stabilizable and (A,C₂) detectable .
- D₁₂ full column rank.
- D₂₁ full row rank.
- G_{12} : (A,B₂,C₁,D₁₂) full column rank.
- G_{21} : (A,B₁,C₂,D₂₁) full row rank.

Only if a condition is violated an error message will appear.

For γ minimization a new start value and step size must be defined :

Start Value : 1 Step size : 1.1

The tolerance margin defined in the controller options determines the number of γ iterations For (Fig. 3.24). an optimal design, γ should be slightly smaller than 1. The H_{∞} norm of the closed-loop system can be used to verify γ and the difference should be of the same order as the tolerance margin.

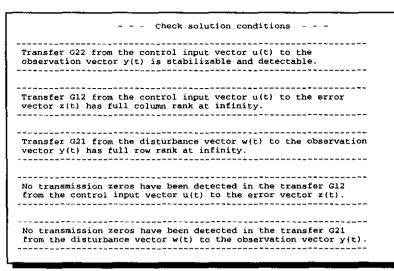


Fig. 3.22 : Check solution conditions.

```
--- Calculate H-infinity Controller ---
Old value of gamma : 1
Please enter new start value of gamma or press ENTER :
Old step size : 2
Please enter new step size or press ENTER :
```

Fig. 3.23 : Initializing γ .

# Iter	Gamma	Comment
1	1.0000e+000	Solution OK
2	9.0909e-001	No stabilizing controller !!!
3	9,5455e-001	No stabilizing controller !!!
4	9.7727e-001	Solution OK
5	9.6591e-001	Solution OK
6	9.6023e-001	No stabilizing controller !!!
7	9.6307e-001	No stabilizing controller !!!
8	9.6449e-001	Solution OK
9	9.6378e-001	No stabilizing controller !!!
10	9.6 4 49e-001	Solution OK
-	gamma : 9.6449e-00 infinity norm : 9.	
Gamma it	eration has been t	erminated succesfully !!!

Fig. 3.24 : Gamma iteration.

Whenever the Riccati equations are not solved properly (large residuals or other numerical problems), the closed-loop system might not be stable although the γ iteration has been

terminated successfully. Redefining the design filters and reducing the constraints and objectives can often help to overcome this problem. Because in general H_m controllers are of high order (order generalized plant), some controller reduction options (option 3 of the controller design menu) have been included to realize lower order controllers. If this reduction results in an unstable closed-loop system, the original high-order controller can be loaded again without new calculations (option 4 of the controller design menu).

3.5 System Evaluation

Fig. 3.25 shows the menu to analyze the closed-loop behavior by computing time and frequency responses.

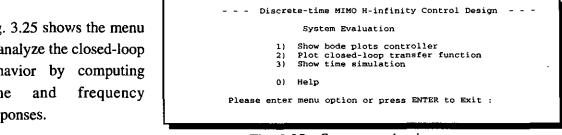


Fig. 3.25 : System evaluation menu.

Help screen of the system evaluation menu.	Help System Evaluation Menu In this menu the closed-loop system behaviour can be evaluated by computing time and frequency responses Show Bode Plots Controller : Shows the magnitude plot of the controller from a selected observation signal y(t) to a selected input signal u(t) for the frequency range defined in the Option menu. Plot Closed-loop Transfer Function : The magnitude plot of a selected closed-loop transfer function from the disturbance vector w(t) to the error vector y(t) without shaping/weighting filters is shown for the specified frequency range. Whenever the shaping and weighting blocks of the augmented plant are defined as diagonal functions, the magnitude plot of the inverse shaping/weighting filter scaled with the H-infinity closed-loop norm gamma is plotted as well. This inverse function defines an upper bound of the corresponding closed-loop transfer function over the whole frequency range. This can be used to determine which transfer function is the limiting factor in the controller design and in which frequency range.
	Press any key to continue
	Fig. 3.26a : Help system evaluation.
	Help System Evaluation Menu Show Time Simulation : A closed-loop time simulation is performed using

the input signal defined in the Option menu. The simulated outputs can be plotted by selecting the required output.

Press any key to continue

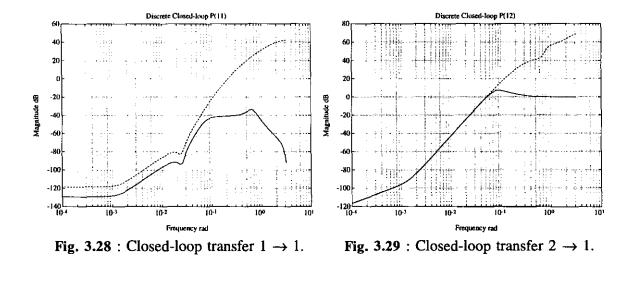
Fig. 3.26b : Help system evaluation (Cont.).

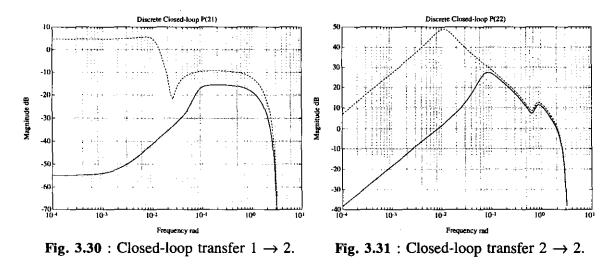
The single transfers in the closed-loop system are shown by selecting the corresponding input and output.

```
- - - Show Discrete Closed-loop Bode plots - - -
Please enter number of input ( 1 -- 2 ) or press Enter to Exit :
Please enter number of output ( 1 -- 2 ) :
... Working ... Please wait ...
```

Fig. 3.27 : Plot closed-loop transfer.

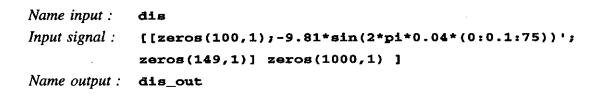
Only the magnitude plots for the closed-loop evaluation will be shown here.

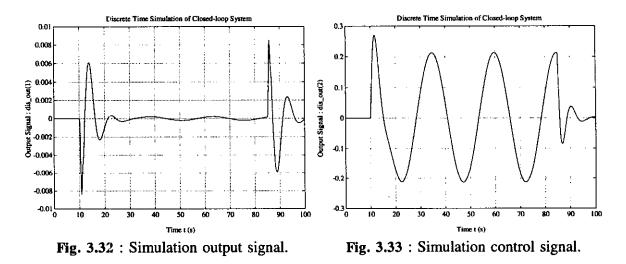




Before we can evaluate the time simulations, an input signal must be defined in the options menu (Fig. 3.3). The variable name of the input signal matrix can be entered. If the variable

name exists in the workspace (for example generated before starting up **MHC**) and the number of columns correspond to the defined input dimensions, the time simulations can be performed. However, if the variable name does not exist in the workspace, the input matrix must be defined first. Also, the variable name of the output signal matrix must be defined. For the floating platform example a disturbance signal can be generated corresponding with 3 rotations of the crane (rotation frequency 0.04 Hz) and a load of 1 kg. After 10 seconds (100 samples, sample time = 0.1 sec) the crane starts rotating and zeros have been added to create a time simulation of 100 seconds.





The corresponding time simulations are depicted in Fig. 3.32 & 3.33. The relative bad disturbance rejection in Fig. 3.32 after 10 and 85 sec. are caused by starting and stopping the rotation of the crane. Note that compared to the designs described in Bouwels, J.P.H.M. (1991) and Damen, A.A.H. *et. al.* (1994) the scaling of the filters has been adjusted such that H_{∞} -norm γ becomes smaller than 1.

3.6 Disk Functions

All information can be saved and loaded using the disk options menu (Fig. 3.34). Information should be stored regularly during the design because MATLAB errors due to numerical problems can terminate **MHC**.

The help screen for the disk options menu is depicted in Fig. 3.35.

Discrete-ti	me MIMO H-infinity Control Design
	Disk Options
	Save all variables Load all variables Contents disk Change directory
0)	Help
Please enter menu	option or press ENTER to Exit :

Fig. 3.34 : Disk options menu.

	Help Disk Options Menu
exter funct packa varia	menu should be used to SAVE and LOAD variables correctly. To avoid asively checking of variables for existence, dimensions etc. in all tions, this menu has been included. When starting up the design uge, all variables are initialized in a standard way. Therefore bles can be entered either directly through the menus or by loading from the workspace. The available options are :
	Save All Variables.
	Load All Variables.
	Contents Disk.
	Change Directory.
	Press any key to continue

Fig. 3.35 : Help disk options.

The most important features of the H_{∞} control design toolbox have been described together with the menus which will appear on the computer screen. The exact screen input has not been described because the control design is rather straightforward and the required user input is fairly simple. The example of the floating platform should be sufficient to guide the user through all menus of the design procedure. It is not the intention to show with this example a complete H_{∞} control design procedure for all shaping and weighting filters. This is described in more detail in Bouwels, J.P.H.M. (1991).

.

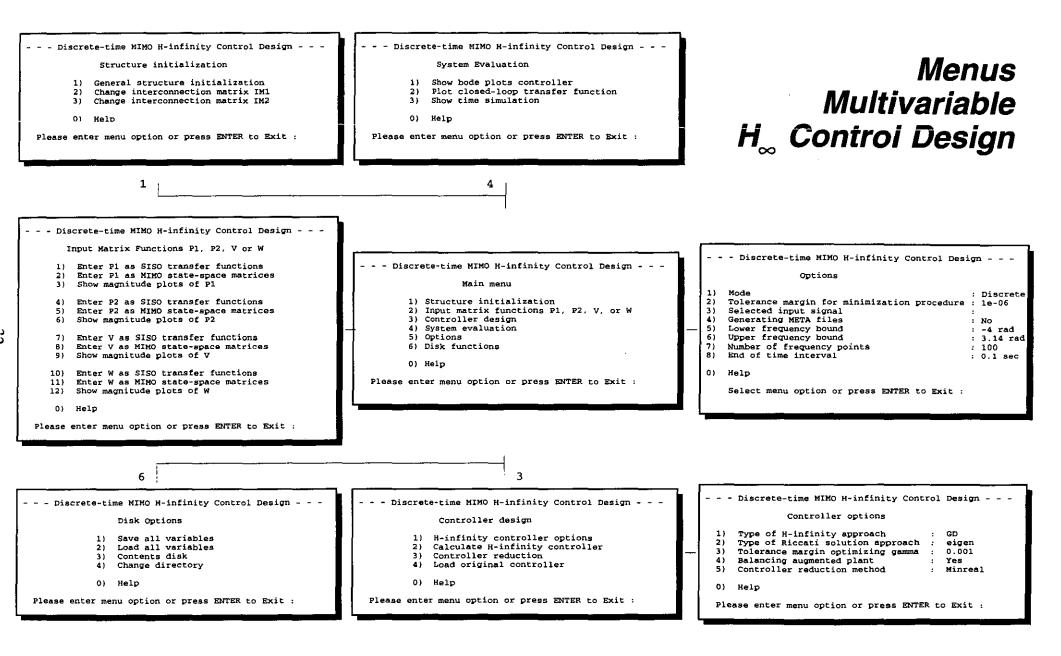
Conclusions

Any control configuration can be rewritten in the presented basic structure which is automatically transformed into a standard H_{∞} control problem. The menu driven structure of the toolbox makes the necessarily iterative design procedure fast, due to easy input of variables and simple analysis of the results by calculating time and frequency responses. The H_{∞} control design of a laboratory process has been used to show the user how to define the basic control structure. An extensive description of all menus and help-facilities should guide the user through the design and explain all options.

A

Menu Overview

The menus of the multivariable H_{∞} control design (MHC) toolbox are presented in one scheme to provide an overview of the most important functions. This overview can be used as quick reference guide by the user during the H_{∞} control design.



B

Program Structure

The global program structure including all mhc-functions is depicted in Fig. B.1. Note that the standard MATLAB functions (including the toolboxes) which are used in the multivariable H_{∞} control design toolbox are not mentioned in the overview. The required toolboxes are described in Section 2.5.

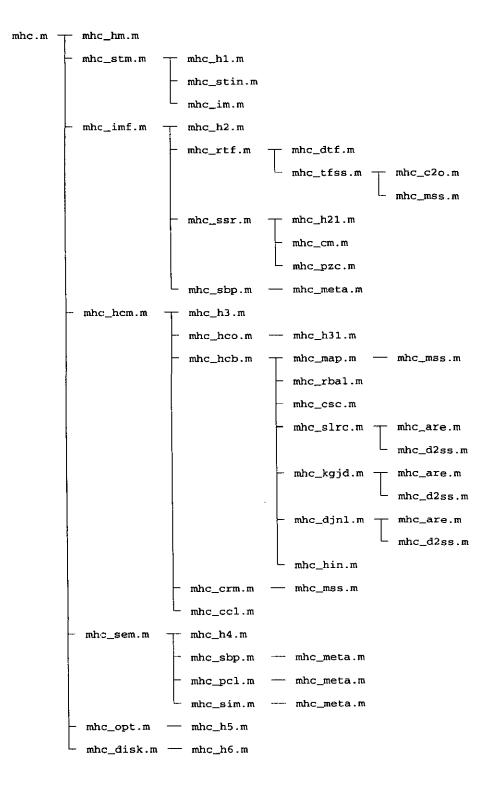


Fig. B.1 : Global program structure.

С

Function Description

A brief description of all functions (in alphabetical order) presented in the overview of Appendix A will be given.

.

Function name	Description
mhc.m	Initialization script file showing the main menu.
mhc_are.m	Computes the algebraic Riccati equation for the $\mathrm{H}_{\mathrm{\infty}}$ control problem
mhc_c2o.m	State-space transformation from controller canonical form to observer canonical form.
mhc_ccl.m	Calculates the closed-loop system consisting of the process blocks P_1 & P_2 and the H_∞ controller.
mhc_cm.m	Function to change rows in a matrix.

Function name	Description
mhc_crm.m	Computing controller reduction according to several methods.
mhc_csc.m	Checks the conditions to solve the H_{∞} control problem.
mhc_disk.m	Disk options menu.
mhc_djnl.m	H_{∞} all solution formulae derived by Limebeer and Kasenally.
mhc_dtf.m	Define transfer function.
mhc_h1.m	Help screen for structure initialization menu.
mhc_h2.m	Help screen for input matrix functions menu.
mhc_h21.m	Help screen for define state-space matrices menu.
mhc_h3.m	Help screen for controller design menu.
mhc_h31.m	Help screen for controller options menu.
mhc_h4.m	Help screen for system evaluation menu.
mhc_h5.m	Help screen for options menu.
mhc_h6.m	Help screen for disk options menu.
mhc_hcb.m	H_{∞} controller basic function which prepares the variables for the general MIMO configuration and minimizes γ to calculate the optimal controller.
mhc_hcm.m	Script file to generate H_{∞} control menu.
mhc_hco.m	Shows H_{∞} controller options menu.
mhc_hin.m	Routine to calculate H_{∞} -norm of a state-space system which is the maximum over all frequencies of the maximum singular value.

Function name	Description
mhc_hm.m	Help screen for main menu.
mhc_im.m	Function to build interconnection matrices.
mhc_imf.m	Script file to generate input matrix functions menu.
mhc_kgjd.m	H_{∞} all solution formulae derived by Glover and Doyle.
mhc_map.m	Function to construct minimal realization of the augmented plant for the basic structure.
mhc_meta.m	This function file generates a meta file using a filename defined by the user and writes the current graph to for late processing.
mhc_mss.m	Routine to calculate minimal state-space realization.
mhc_opt.m	Script file to generate options menu.
mhc_pcl.m	Function to plot closed-loop transfer function. If the design filters V and W are diagonal matrices the inverse design function is also plotted.
mhc_pzc.m	Function to check pole-zero cancellations in SISO transfer functions.
mhc_rbal.m	Returns the LQG or Riccati balanced state-space representation of stable and unstable systems.
mhc_rtf.m	Function to replace an element in a transfer function matrix.
mhc_sbp.m	Routine to show Bode plot of a SISO transfer function.
mhc_sem.m	Script file to generate system evaluation menu.
mhc_sim.m	Function to calculate and show time simulation.
mhc_slrc.m	H_{∞} loop-shifting formulae derived by Safonov, Limebeer and Chiang.

.

Function name	Description
mhc_ssr.m	Routine to show and define state-space representation of a system.
mhc_stin.m	Structure initialization function for H_{∞} control design.
mhc_stm.m	Script file to generate structure menu to define augmented plant.
mhc_tfss.m	MIMO transfer function matrix to state-space conversion.

.

D

List of Variables

In this appendix a list of variables in alphabetical order with a short description is given which are used as input/output arguments of the MHC functions described in Appendix C.

Variables	Description
Ac, Bc, Cc, Dc	State-space matrices of controller in continuous time domain.
Acl, Bcl, Ccl, Dcl	State-space matrices of closed-loop system without design functions.
Acon, Bcon, Ccon, Dcon	State-space matrices of final controller (discrete/continuous time, high/low order depending on design options).
Acor, Bcor, Ccor, Dcor	State-space matrices of original controller in continuous time domain (backup of Ac, Bc, Cc, Dc if controller reduction fails).
Ap1, Bp1, Cp1, Dp1	State-space representation of process block P1.

.

Variables	Description
Ap2, Bp2, Cp2, Dp2	State-space representation of process block P2.
Av, Bv, Cv, Dv	State-space representation of design block V.
Aw, Bw, Cw, Dw	State-space representation of design block W.
IM1, IM2	Interconnection matrices for basic MHC structure
alpha	Step size
dim	Dimension array for basic MHC structure.
flag	 Information array about current status : Mode; 1 = Continuous, 2 = Discrete Configuration structure ; 1 = Known, 0 = Unknown Process block P1 Process block P2 ; 0 = Unknown, 1 = Transfer function Shaping block V ; 2 = State-space matrices Weighing block W Generating META files ; 1 = Yes, 0 = No Valid controller design ; 1 = Yes, 0 = No Valid controller reduction ; 1 = Yes, 0 = No Valid controller reduction ; 1 = Yes, 0 = No H_{oc} type approach : a Safonov/Limebeer/Chiang loop-shifting formulae a Limebeer/Kasenally all-solution formulae a Limebeer/Kasenally all-solution formulae Balancing augmented plant ; 1 = Yes, 0 = No Controller reduction method : a Minimal realization a Schur reduction method a Schur reduction Type of controller reduction for method 2, 3 & 4 : a Variable order & Fixed error bound

Variables	Description
freq	 Array defining frequency information : 1) Lower bound 2) Upper bound 3) Number of frequency points
gamtol	Tolerance margin for γ minimization
num_P1, den_P1	Numerator/denominator transfer matrix of process block P1
num_P2, den_P2	Numerator/denominator transfer matrix of process block P2
num_V, den_V	Numerator/denominator transfer matrix of design block V
num_W, den_W	Numerator/denominator transfer matrix of design block W
time	Time information : End of time interval (continuous mode) or Sample time (discrete mode)
tol	Tolerance margin for minimal state-space realization

.

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