

Accurate H-infinity-norm estimation via finite-frequency norms of local parametric models

Citation for published version (APA):

Tacx, P., & Oomen, T. (2021). *Accurate H-infinity-norm estimation via finite-frequency norms of local parametric models*. 43. Abstract from Benelux Workshop on Systems and Control 2021, Rotterdam, Netherlands.

Document status and date:

Published: 01/01/2021

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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Accurate \mathcal{H}_∞ -Norm Estimation via Finite-Frequency Norms of Local Parametric Models

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1 Background

Accurate \mathcal{H}_∞ -norm estimation is of critical importance for robust control design. Selecting an appropriate size of the uncertainty is crucial for the performance of the resulting robust controller. On the one hand, if the uncertainty is underestimated, there are no stability nor performance guarantees. On the other hand, if the uncertainty is overestimated, the system may become overly conservative.

2 Problem Formulation

Traditional algorithms to estimate the \mathcal{H}_∞ norm consider a discrete frequency grid. Hence, the \mathcal{H}_∞ -norm estimate is based solely on the at-grid frequencies which causes inter-grid errors. Consequently, potential resonances may be overlooked. This research aims to develop an algorithm to accurately and reliably determine the \mathcal{H}_∞ norm with a limited amount of data and limited user effort.

3 Approach

The key idea is to exploit the local smoothness over frequency by identifying local parametric models [1]. Since these local models are parametric, they can be evaluated continuously in their local frequency range, which enable the estimation of the inter-grid behavior [2]. The main idea is to estimate the global \mathcal{H}_∞ norm by estimating the finite-frequency L_∞ norm of the local models through the generalized KYP lemma [3].

4 Results

The developed approach is applied to a multivariable motion system. The resulting model uncertainty is shown in Fig. 1. In Fig. 2, the maximum singular values of the uncertainty and the resulting local models are depicted for a large frequency range. When studying the interpolation performance of the local models, it is clear that the true inter-grid behavior is accurately modeled. Moreover, the simulation

This work is part of the research programme VIDI with project number 15698, which is (partly) financed by the Netherlands Organisation for Scientific Research (NWO).

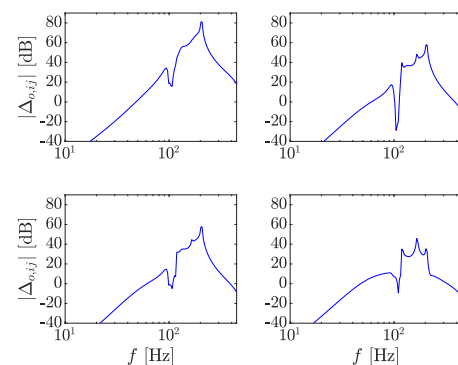


Figure 1: Bode magnitude diagram of the uncertainty Δ (—).

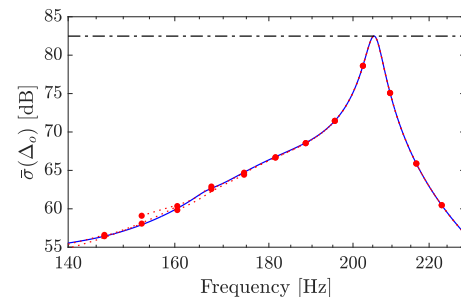


Figure 2: Bode magnitude diagram of the singular values: true uncertainty $\bar{\sigma}(\Delta)$ (—), local modeling estimate $\bar{\sigma}(\tilde{\Delta}_k)$ (•••).

shows that the \mathcal{H}_∞ norm is accurately estimated. Overall, the simulation example shows that the method proposed in this paper offers an accurate and reliable approach to estimate \mathcal{H}_∞ norm.

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