The Kalman-Yakubovich-Popov Lemma for Differential-Algebraic Equations

Timo Reis[1] Olaf Rendel[1] **Matthias Voigt[2]**

[1]Universität Hamburg
Fachbereich Mathematik

[2]Technische Universität Berlin
Institut für Mathematik

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Introduction

Consider a control system

$$\dot{x}(t) = Ax(t) + Bu(t)$$

with $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times m}$, state $x : \mathbb{R} \to \mathbb{R}^n$, input $u : \mathbb{R} \to \mathbb{R}^m$.

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Kalman-Yakubovich-Popov Inequality

Let $Q = Q^\mathsf{T} \in \mathbb{R}^{n\times n}$, $S \in \mathbb{R}^{n\times m}$, $R = R^\mathsf{T} \in \mathbb{R}^{m\times m}$.
Want to know: $\exists\ P \in \mathbb{R}^{n\times n}$ such that

$$\begin{bmatrix} PA + A^\mathsf{T}P + Q & PB + S \\ B^\mathsf{T}P + S^\mathsf{T} & R \end{bmatrix} \geq 0, \quad P = P^\mathsf{T}?$$

Linear-Quadratic Optimal Control

Problem Statement

$$\mathcal{J}(x,u) = \int_0^\infty \begin{pmatrix} x(\tau) \\ u(\tau) \end{pmatrix}^\mathsf{T} \begin{bmatrix} Q & S \\ S^\mathsf{T} & R \end{bmatrix} \begin{pmatrix} x(\tau) \\ u(\tau) \end{pmatrix} \mathrm{d}\tau$$

Problem: Determine

$$V^+(x_0) := \inf \left\{ \mathcal{J}(x,u) : \dot{x} = Ax + Bu,\ x(0) = x_0,\ \lim_{t\to\infty} x(t) = 0 \right\}.$$

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Assume that P solves the KYP inequality. Then for $t_2 \geq t_1$ we have

$$x(t_2)^\mathsf{T} P x(t_2) - x(t_1)^\mathsf{T} P x(t_1)$$
$$= \int_{t_1}^{t_2} \frac{\mathrm{d}}{\mathrm{d}\tau} x(\tau)^\mathsf{T} P x(\tau) \mathrm{d}\tau$$

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$$\begin{aligned} & x(t_2)^\mathsf{T} P x(t_2) - x(t_1)^\mathsf{T} P x(t_1) \\ & \qquad \geq - \int_{t_1}^{t_2} \begin{pmatrix} x(\tau) \\ u(\tau) \end{pmatrix}^\mathsf{T} \begin{bmatrix} Q & S \\ S^\mathsf{T} & R \end{bmatrix} \begin{pmatrix} x(\tau) \\ u(\tau) \end{pmatrix} \mathrm{d}\tau \end{aligned}$$

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For $t_1 = 0,\ t_2 \to \infty$, we get $x_0^\mathsf{T} P x_0 \leq \mathcal{J}(x,u)$.

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For $t_1 = 0$, $t_2 \to \infty$, we get $x_0^\mathsf{T} P x_0 \leq \mathcal{J}(x,u)$. If (A,B) is stabilizable, then there exists a maximal solution P_+ such that $V^+(x_0) = x_0^\mathsf{T} P_+ x_0$.

Further Characterizations [Willems '71]

Let (A, B) be controllable. Then the following are equivalent:

a) The optimal control problem is feasible, i.e., $V^+(x_0) \in \mathbb{R}$ for all $x_0 \in \mathbb{R}$

b) The KYP inequality

$$\begin{bmatrix} PA + A^\mathsf{T} P + Q & PB + S \\ B^\mathsf{T} P + S^T & R \end{bmatrix} \geq 0$$

has a symmetric solution P.

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c) The Popov function

$$\Phi(s) = \begin{bmatrix} (-\overline{s} I_n - A)^{-1} B \\ I_m \end{bmatrix}^\mathsf{H} \begin{bmatrix} Q & S \\ S^\mathsf{T} & R \end{bmatrix} \begin{bmatrix} (s I_n - A)^{-1} B \\ I_m \end{bmatrix} \in \mathbb{R}(s)^{m \times m}$$

fulfills $\Phi(\mathrm{i}\omega) \geq 0$ for all $\mathrm{i}\omega \notin \Lambda(A)$.

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d) It holds that

$$\int_0^t \begin{pmatrix} x(\tau) \\ u(\tau) \end{pmatrix}^\mathsf{T} \begin{bmatrix} Q & S \\ S^\mathsf{T} & R \end{bmatrix} \begin{pmatrix} x(\tau) \\ u(\tau) \end{pmatrix} \mathrm{d}\tau \geq 0$$

for all smooth solutions (x, u) with $x(0) = x(t) = 0$.

Controllability and Stabilizability Concepts

Consider a descriptor system

$$E\dot{x}(t) = Ax(t) + Bu(t)$$

with $sE - A \in \mathbb{R}[s]^{n\times n}$ regular, $B \in \mathbb{R}^{n\times m}$, state $x : \mathbb{R} \to \mathbb{R}^n$, input $u : \mathbb{R} \to \mathbb{R}^m$.

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a) impulse controllable $\Leftrightarrow$ rank $\begin{bmatrix} E & AS_\infty & B \end{bmatrix} = n$, where im $S_\infty = \ker E$,

b) behaviorally controllable $\Leftrightarrow$ rank $\begin{bmatrix} \lambda E - A & B \end{bmatrix} = n$ for all $\lambda \in \mathbb{C}$,

c) behaviorally stabilizable $\Leftrightarrow$ rank $\begin{bmatrix} \lambda E - A & B \end{bmatrix} = n$ for all $\lambda \in \overline{\mathbb{C}^+}$,

Kalman-Yakubovich-Popov Lemma

Define Popov function:

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Kalman-Yakubovich-Popov Lemma [Reis, Rendel, V. '14]

a) If there exists a symmetric matrix P such that

$$\begin{bmatrix} E^{\mathsf{T}}PA + A^{\mathsf{T}}PE + Q & E^{\mathsf{T}}PB + S \\ B^{\mathsf{T}}PE + S^{\mathsf{T}} & R \end{bmatrix} \geq_{\mathcal{V}_{\mathrm{sys}}} 0, \quad (1)$$

then $\Phi(\mathrm{i}\omega) \geq 0$ for all $\mathrm{i}\omega \notin \Lambda(E, A)$.

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then $\Phi(\mathrm{i}\omega) \geq 0$ for all $\mathrm{i}\omega \notin \Lambda(E, A)$.

b) If (E, A, B) is behaviorally controllable and $\Phi(\mathrm{i}\omega) \geq 0$ for all $\mathrm{i}\omega \notin \Lambda(E, A)$, then there exists a symmetric matrix P such that (1) holds.

KYP Inequality and System Space

$$\begin{bmatrix} E^{\mathsf{T}}PA + A^{\mathsf{T}}PE + Q & E^{\mathsf{T}}PB + S \\ B^{\mathsf{T}}PE + S^{\mathsf{T}} & R \end{bmatrix} \geq_{\mathcal{V}_{\mathrm{sys}}} 0,$$

a) **Notation:**

$$M \geq_{\mathcal{V}} 0 \quad \Leftrightarrow \quad v^{\mathsf{T}}Mv \geq 0 \quad \forall v \in \mathcal{V}$$

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a) **Notation:**

$$M \geq_{\mathcal{V}} 0 \quad \Leftrightarrow \quad v^\mathsf{T} M v \geq 0 \quad \forall v \in \mathcal{V}$$

b) **System space $\mathcal{V}_{\mathrm{sys}}$:** the smallest subspace of $\mathbb{R}^{n+m}$ in which solution trajectories evolve, i.e., if (x, u) solves $E\dot{x} = Ax + Bu$, then

$$\begin{pmatrix} x(t) \\ u(t) \end{pmatrix} \in \mathcal{V}_{\mathrm{sys}} \quad \forall t \in \mathbb{R}.$$

Tools for the Proof

Feedback Equivalence Form

There exist nonsingular W, $T \in \mathbb{R}^{n \times n}$ and $F \in \mathbb{R}^{m \times n}$ such that

$$W \begin{bmatrix} sE - A & B \end{bmatrix} \begin{bmatrix} T & 0 \\ -FT & I_m \end{bmatrix} = \begin{bmatrix} sI_{n_1} - A_{11} & 0 & 0 & B_1 \\ 0 & -I_{n_2} & sE_{23} & B_2 \\ 0 & 0 & sE_{33} - I_{n_3} & 0 \end{bmatrix},$$

where E_{33} is nilpotent.

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where E_{33} is nilpotent.

Structure of the system space in FEF:

$$\mathcal{V}_{\mathrm{sys},F} = \left\{ \begin{pmatrix} x_1 \\ -B_2 u \\ 0_{n_3 \times 1} \\ u \end{pmatrix} \in \mathbb{R}^{n+m} : x_1 \in \mathbb{R}^{n_1},\ u \in \mathbb{R}^m \right\}$$

Proof idea: Construct basis matrix of the system space and use the KYP lemma for ODE systems.

Lur'e Equations

Consider the Lur'e equation

$$\begin{bmatrix} E^\mathsf{T} XA + A^\mathsf{T} XE + Q & E^\mathsf{T} XB + S \\ B^\mathsf{T} XE + S^\mathsf{T} & R \end{bmatrix} =_{\mathcal{V}_{\mathrm{sys}}} \begin{bmatrix} K^\mathsf{T} \\ L^\mathsf{T} \end{bmatrix} \begin{bmatrix} K & L \end{bmatrix}, \quad X = X^\mathsf{T}. \qquad (2)$$

A triple $(X, K, L) \in \mathbb{R}^{n \times n} \times \mathbb{R}^{q \times n} \times \mathbb{R}^{q \times m}$ is called solution of the Lur'e equation (2), if it fulfills (2) and

$$\operatorname{rank}_{\mathbb{R}(s)} \begin{bmatrix} -sE + A & B \\ K & L \end{bmatrix} = n + q.$$

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$$\begin{bmatrix} E^{\mathsf{T}}XA + A^{\mathsf{T}}XE + Q & E^{\mathsf{T}}XB + S \\ B^{\mathsf{T}}XE + S^{\mathsf{T}} & R \end{bmatrix} =_{\mathcal{V}_{\mathrm{sys}}} \begin{bmatrix} K^{\mathsf{T}} \\ L^{\mathsf{T}} \end{bmatrix} \begin{bmatrix} K & L \end{bmatrix}, \quad X = X^{\mathsf{T}}. \qquad (2)$$

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Remarks:

- $P = X$ solves the KYP inequality,
- $q = \operatorname{rank}_{\mathbb{R}(s)} \Phi(s)$,
- with a basis matrix $M_{\mathcal{V}_{\mathrm{sys}}}$ of $\mathcal{V}_{\mathrm{sys}}$, q minimizes the rank of

$$M_{\mathcal{V}_{\mathrm{sys}}}^{\mathsf{T}} \begin{bmatrix} E^{\mathsf{T}}PA + A^{\mathsf{T}}PE + Q & E^{\mathsf{T}}PB + S \\ B^{\mathsf{T}}PE + S^{\mathsf{T}} & R \end{bmatrix} M_{\mathcal{V}_{\mathrm{sys}}}$$

among all solutions of the KYP inequality ($\rightsquigarrow$ $P = X$ is called rank-minimizing solution).

Existence and Uniqueness of Stabilizing Solutions

A solution (X, K, L) of the descriptor Lur'e equation is called stabilizing, if

$$\operatorname{rank} \begin{bmatrix} -\lambda E + A & B \\ K & L \end{bmatrix} = n + q \quad \forall \lambda \in \mathbb{C}^+.$$

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Existence and Uniqueness

Assume that the KYP inequality is solvable. Define

$$\mathcal{V}_{\mathrm{diff}} := \{x_0 \in \mathbb{R}^n : \exists (x, u) \text{ solving } E\dot{x} = Ax + Bu \text{ with } Ex(0) = Ex_0\}$$

Then we have:

- **Existence:** (E, A, B) is behaviorally stabilizable $\Rightarrow \exists$ stabilizing solution.
- **Uniqueness:** (X_1, K_1, L_1), (X_2, K_2, L_2) stabilizing solutions $\Rightarrow$ $E^{\mathsf{T}} X_1 E =_{\mathcal{V}_{\mathrm{diff}}} E^{\mathsf{T}} X_2 E$.
- **Extremality:** (X, K, L) is stabilizing solution of the descriptor Lur'e equation $\Rightarrow E^{\mathsf{T}} X E \geq_{\mathcal{V}_{\mathrm{diff}}} E^{\mathsf{T}} P E$ for all solutions P of KYP inequality.

Approaches Based on Matrix Inequalities

Our KYP Inequality

$$\begin{bmatrix} E^{\mathsf{T}}PA + A^{\mathsf{T}}PE + Q & E^{\mathsf{T}}PB + S \\ B^{\mathsf{T}}PE + S^{\mathsf{T}} & R \end{bmatrix} \geq_{\mathcal{V}_{\mathrm{sys}}} 0, \quad P = P^{\mathsf{T}}$$

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- **Geerts '89–'94:**

$$\begin{bmatrix} E^\mathsf{T} PA + A^\mathsf{T} PE + Q & E^\mathsf{T} PB + S \\ B^\mathsf{T} PE + S^\mathsf{T} & R \end{bmatrix} \geq 0, \quad P = P^\mathsf{T}$$

Remarks:

- assumptions: $\begin{bmatrix} Q & S \\ S^T & R \end{bmatrix} = \begin{bmatrix} C^T \\ D^T \end{bmatrix} \begin{bmatrix} C & D \end{bmatrix} \geq 0$, however $sE - A \in \mathbb{R}[s]^{k \times n}$ may be singular,
- (E, A, B) is impulse controllable $\Rightarrow \exists$ maximal solution of the LMI solving the optimal control problem,
- no rank-minimization property!

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- **Brüll '11:**

$$\begin{bmatrix} A^\mathsf{T} P_1 + P_1^\mathsf{T} A + Q & A^\mathsf{T} P_2 + P_1^\mathsf{T} B + S \\ B^\mathsf{T} P_1 + P_2^\mathsf{T} A + S^\mathsf{T} & B^\mathsf{T} P_2 + P_2^\mathsf{T} B + R \end{bmatrix} \geq 0,$$

$$E^\mathsf{T} P_1 = P_1^\mathsf{T} E, \quad E^\mathsf{T} P_2 = 0$$

Remarks:

- assumptions: (E, A, B) is completely controllable,
- also generalization of the KYP inequality to higher-order and behavioral systems.

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$$\begin{bmatrix} E^\mathsf{T}XA + A^\mathsf{T}XE + Q & E^\mathsf{T}XB + S \\ B^\mathsf{T}XE + S^\mathsf{T} & R \end{bmatrix} =_{\mathcal{V}_{\mathrm{sys}}} \begin{bmatrix} K^\mathsf{T} \\ L^\mathsf{T} \end{bmatrix} \begin{bmatrix} K & L \end{bmatrix}, \quad X = X^\mathsf{T}$$

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- If $E = I_n$, then the descriptor Lur'e equation reduces to the standard Lur'e equation [Reis '11]

$$\begin{bmatrix} A^\mathsf{T} X + X A + Q & X B + S \\ B^\mathsf{T} X + S^\mathsf{T} & R \end{bmatrix} = \begin{bmatrix} K^\mathsf{T} \\ L^\mathsf{T} \end{bmatrix} \begin{bmatrix} K & L \end{bmatrix}, \quad X = X^\mathsf{T}.$$

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- If further R is invertible, then $\operatorname{rank} \begin{bmatrix} K & L \end{bmatrix} = m$ and K and L can be eliminated to obtain an algebraic Riccati equation

$$A^{\mathsf{T}}X + XA + Q - \left(XB + S\right)R^{-1}\left(B^{\mathsf{T}}X + S^{\mathsf{T}}\right) = 0, \quad X = X^{\mathsf{T}}.$$

Approaches Based on Matrix Equations

Our Lur'e Equation

$$\begin{bmatrix} E^{\mathsf{T}}XA + A^{\mathsf{T}}XE + Q & E^{\mathsf{T}}XB + S \\ B^{\mathsf{T}}XE + S^{\mathsf{T}} & R \end{bmatrix} =_{\mathcal{V}_{\text{sys}}} \begin{bmatrix} K^{\mathsf{T}} \\ L^{\mathsf{T}} \end{bmatrix} \begin{bmatrix} K & L \end{bmatrix}, \quad X = X^{\mathsf{T}}$$

- **Kurina '93:** generalized algebraic Riccati equation:

$$A^{\mathsf{T}}X + XA + Q - \left(XB + S\right)R^{-1}\left(B^{\mathsf{T}}X + S^{T}\right) = 0, \quad E^{\mathsf{T}}X = X^{\mathsf{T}}E$$

Remarks:

- assumptions: $\begin{bmatrix} Q & S \\ S^{\mathsf{T}} & R \end{bmatrix} \geq 0$, $R > 0$, (E, A, B) impulse controllable,
- solution analysis: Katayama/Minamino '92 and Katayama/Kawamoto/Takaba '99, in particular solvability of an "algebraic quadratic matrix equation" necessary for existence of stabilizing solutions.

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- **Mehrmann '91:** generalized algebraic Riccati equation:

$$A^{\mathsf{T}}XE + E^{\mathsf{T}}XA + Q - \left(E^{\mathsf{T}}XB + S\right)R^{-1}\left(B^{\mathsf{T}}XE + S^{\mathsf{T}}\right) = 0, \quad X = X^{\mathsf{T}}$$

Remarks:

- assumptions: $\begin{bmatrix} Q & S \\ S^{\mathsf{T}} & R \end{bmatrix} \geq 0$, $R > 0$, (E, A, B) impulse controllable,
- solution of optimal control problems using even boundary value problems.

Conclusions

Our KYP inequality and Lur'e equation extend currently known formulations of the KYP inequality, the Lur'e equation, and the (generalized) algebraic Riccati equation. In particular, we do not require

- $\begin{bmatrix} Q & S \\ S^T & R \end{bmatrix} \geq 0$,
- invertibility of R,
- impulse controllability.

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- $\begin{bmatrix} Q & S \\ S^T & R \end{bmatrix} \geq 0$,
- invertibility of R,
- impulse controllability.

This has direct consequences for

- linear-quadratic optimal control problems,
- the analysis of dissipative and cyclo-dissipative systems,
- the factorization of rational functions.

Outlook

Open Problems:

- singular $sE - A \in \mathbb{R}[s]^{k \times n}$?
- time-varying problems?
- discrete-time problems?
- robust control?
- numerical solution?

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Thanks for Listening!

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