

H_∞ FILTERING DESIGN FOR TAKAGI-SUGENO FUZZY MODEL WITH IMMEASURABLE PREMISE VARIABLES BY APPLYING A SWITCHING METHOD

YUANKUN XIE, JUANJUAN LIU AND LIKUI WANG

School of Mathematics and Information Science
Nanchang Hangkong University
No. 696, Fenghe South Avenue, Nanchang 330063, P. R. China
wlk0228@163.com

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ABSTRACT. *This brief paper studies the problem of H_∞ fuzzy filtering design with immeasurable premise variables for T-S (Takagi-Sugeno) model. First, a switching method is proposed to deal with the time derivatives of the membership functions. Then, a switching filtering is designed and a membership function dependent Lyapunov function is applied to deriving some LMIs. In the end, two numerical examples are given to show the effectiveness of the proposed approach.*

Keywords: H_∞ filtering design, Linear matrix inequality, Robust control

1. Introduction. In recent years, as the development of artificial intelligence, there are lots of results about nonlinear system [1, 2] and fuzzy systems [3-16] especially for T-S fuzzy model [17-31] (see [32] and the references therein) among which, filtering design is a hot topic. Up to now, there are lots of results about filtering design; for example, the problem of H_∞ fuzzy filtering with quadratic D stability is derived in terms of LMIs in [33]. For some cases, the premise variable is measurable as stated in [34] which shows the premise variables are not dependent on the states estimated by fuzzy observer; however, in some practical cases, the premise variables depend on the immeasurable states such as [35-38]. Note, all the above results are based on quadratic Lyapunov function which requires the positive definite Lyapunov matrix to satisfy all local models, but this requirement can not be always satisfied. Recently, in order to reduce the conservativeness, the membership function dependent Lyapunov function is proposed in [39] and extended to filtering design in [40] but the results are only local.

Based on the above discussion, the problem of H_∞ filtering design for continuous-time T-S fuzzy systems with unknown premise variables is further investigated in this paper and summarized as follows. First, a switching method is applied to dealing with the time derivatives of membership functions and a membership function dependent Lyapunov function which has the diagonal form is designed. Then, an algorithm is designed to get the switching filtering gains such that the fuzzy system is globally asymptotically stable with better H_∞ performance. In the end, two examples are provided to verify the results given in this paper.

2. Problem Statement and Preliminaries. Considering the following T-S fuzzy model where the i th rule is described as follows:

R^i :

if $\xi_1(t)$ is M_{1i} and ... and $\xi_p(t)$ is M_{pi}

then:

$$\begin{aligned}\dot{x}(t) &= A_i x(t) + B_i w(t) \\ z(t) &= L_i x(t) \\ y(t) &= C_i x(t) + D_i w(t)\end{aligned}\tag{1}$$

where $x(t) \in R^n$ is the state variable, $w(t) \in R^m$ is the noise signal that is assumed to be the signal in $L_2[0, \infty)$, $z(t) \in R^{q_1}$ is the signal to be estimated, $y(t) \in R^{q_2}$ is measurement output. The matrices A_i, B_i, C_i, D_i and L_i for $i = 1, \dots, r$ are of appropriate dimensions. $\xi_1(t), \dots, \xi_p(t)$ are premise variables. $\xi(t) = [\xi_1(t), \dots, \xi_p(t)]$ and $\xi(t)$ is assumed to be a function of $x(t)$. For brevity, the notation with respect to time t is simplified, for instance, we will use x instead of $x(t)$.

The T-S fuzzy model (1) is inferred as follows:

$$\begin{aligned}\dot{x}(t) &= \sum_{i=1}^r h_i(\xi) \{A_i x(t) + B_i w(t)\} \\ z(t) &= \sum_{i=1}^r h_i(\xi) L_i x(t) \\ y(t) &= \sum_{i=1}^r h_i(\xi) \{C_i x(t) + D_i w(t)\}\end{aligned}\tag{2}$$

When the premise variable is the state of the system, the fuzzy system (1) becomes

$$\begin{aligned}\dot{x}(t) &= A_h x(t) + B_h w(t) \\ z(t) &= L_h x(t) \\ y(t) &= C_h x(t) + D_h w(t)\end{aligned}\tag{3}$$

where

$$\begin{aligned}A_h &= \sum_{i=1}^r h_i(x) A_i, & B_h &= \sum_{i=1}^r h_i(x) B_i, & C_h &= \sum_{i=1}^r h_i(x) C_i, \\ D_h &= \sum_{i=1}^r h_i(x) D_i, & L_h &= \sum_{i=1}^r h_i(x) L_i.\end{aligned}$$

The design of an H_∞ filter for system (3) is discussed in the paper. Because the premise variable is the estimation of the state, a fuzzy filter is designed as

$$\begin{aligned}\dot{\hat{x}}(t) &= \sum_{i=1}^r \sum_{j=1}^r h_i(\hat{x}) h_j(\hat{x}) \{ \hat{A}_{ij} \hat{x}(t) + \hat{B}_j y(t) \} \\ \hat{z}(t) &= \sum_{i=1}^r h_i(\hat{x}) \hat{C}_i \hat{x}(t)\end{aligned}\tag{4}$$

where $\hat{x}(t)$ is the estimation of $x(t)$

$$\hat{A}_{hh} = \sum_{i=1}^r \sum_{j=1}^r h_i(\hat{x}) h_j(\hat{x}) \hat{A}_{ij}, \quad \hat{B}_h = \sum_{j=1}^r h_j(\hat{x}) \hat{B}_j, \quad \hat{C}_h = \sum_{i=1}^r h_i(\hat{x}) \hat{C}_i.$$

The matrices \hat{A}_{ij} , \hat{B}_j , and \hat{C}_i with appropriate dimensions are to be determined.

Defining the augmented state vector $x_{cl} = [x^T(t) \quad (x(t) - \hat{x}(t))^T]^T$ and $z_{cl} = z(t) - \hat{z}(t)$, we can obtain the following filtering error system:

$$\begin{aligned}\dot{x}_{cl} &= A_{cl} x_{cl}(t) + B_{cl} w(t) \\ z_{cl} &= C_{cl} x_{cl}(t)\end{aligned}\tag{5}$$

where

$$A_{cl} = \begin{bmatrix} A_h & 0 \\ A_h - \hat{B}_h C_h - \hat{A}_{hh} & \hat{A}_{hh} \end{bmatrix}, \quad B_{cl} = \begin{bmatrix} B_h \\ B_h - \hat{B}_h D_h \end{bmatrix}, \quad C_{cl} = [L_h - \hat{C}_h \quad \hat{C}_h].$$

3. Main Results.

3.1. The time derivative of membership functions. For a membership function dependent matrix such as $X_h = \sum_{i=1}^r h_i X_i$ where X_i are positive and constant matrix, the time derivative of X_h is $\dot{X}_h = \sum_{i=1}^r \dot{h}_i X_i$. \dot{X}_h has to be dealt with as long as the used Lyapunov function is dependent on the membership function. In the past, there are mainly two methods to deal with \dot{h}_i , the first is to bound it such as $|\dot{h}_i| \leq \kappa$ with κ given. This is a popular method, however, it has shortcomings (more details can be found in [32]). The other method is to transform the inequality $|\dot{h}_i| \leq \kappa$ into LMIs with κ searched. For this method, the scope of the system states must be known, so the results are only local. In the following, we can use a switching method to ensure \dot{X}_h is negative. Note, \dot{X}_h can be expressed as

$$\dot{X}_h = \sum_{i=1}^r \dot{h}_i X_i = \sum_{k=1}^{r-1} \dot{h}_k (X_k - X_r), \tag{6}$$

where Z_i are to be designed, if the signal (positive or negative) of \dot{h}_i is known, $X_k - X_r$ can be changed to satisfy $\dot{h}_k (X_k - X_r) \leq 0$ as follows:

$$\begin{cases} \text{if } \dot{h}_k \leq 0, \text{ then } X_k - X_r \geq 0, \\ \text{if } \dot{h}_k > 0, \text{ then } X_k - X_r < 0. \end{cases} \tag{7}$$

There are 2^{r-1} possible cases in (7). Let $H_l, l = 1, 2, \dots, 2^{r-1}$ be the set that contains the possible permutations of \dot{h}_k and C_l be the set that contains the constraints of X_i, Y_i and Z_i , (7) can be presented as

$$\text{if } H_l, \text{ then } C_l. \tag{8}$$

3.2. Filtering design.

Theorem 3.1. *Supposed the switching times are finite, the filter (4) is stable with H_∞ disturbance attenuation γ_p for system (3) if (9), (10) hold with $P_{1i}^p > 0, P_2^p > 0$*

$$\Theta_{kii} < 0, \quad i \in \{1, \dots, r\} \tag{9}$$

$$\frac{2}{r-1} \Theta_{kii} + \Theta_{kij} + \Theta_{kji} < 0, \quad (i, j) \in \{1, \dots, r\}^2, \quad i \neq j \tag{10}$$

where

$$\Theta_{ij} = \begin{bmatrix} \Phi_{11} & * & * & * \\ \Phi_{21} & (\phi_{ij}^p)^T + \phi_{ij}^p & * & * \\ B_k^T P_{1j}^p & B_k^T P_2^p - D_k^T (\psi_j^p)^T & -\gamma_p^2 I & 0 \\ L_k - \hat{C}_j^p & \hat{C}_j^p & 0 & -I \end{bmatrix},$$

$$\Phi_{11} = P_{1j}^p A_k + A_k^T P_{1j}^p,$$

$$\Phi_{21} = P_2^p A_k - \psi_j^p C_k - \phi_{ij}^p,$$

$$\phi_{ij}^p = P_2^p \hat{A}_{ij}^p, \quad \psi_j^p = P_2^p \hat{B}_j^p.$$

The switching filter gain matrices in (4) are given by

$$\hat{A}_{ij}^p = (P_2^p)^{-1} \phi_{ij}^p, \quad \hat{B}_i^p = (P_2^p)^{-1} \psi_i^p, \quad \hat{C}_i^p, \quad i, j = 1, \dots, r.$$

Proof: In order to ensure

$$\dot{V}(x_{cl}) + z_{cl}^T z_{cl} - \gamma_p^2 w^T(t) w(t) < 0, \quad (11)$$

applying the Lyapunov function

$$V(x_{cl}) = x_{cl}^T P_{\hat{x}}^{\sigma(t)} x_{cl}, \quad P_{\hat{x}}^{\sigma(t)} = \begin{bmatrix} P_{1\hat{x}}^{\sigma(t)} & 0 \\ 0 & P_2^{\sigma(t)} \end{bmatrix},$$

and suppose the p th filter is activated, we have

$$\begin{bmatrix} A_{cl}^T P_{\hat{x}}^p + P_{\hat{x}}^p A_{cl} + \frac{dP_{\hat{x}}^p}{dt} + C_{cl}^T C_{cl} & P_{\hat{x}}^p B_{cl} \\ B_{cl}^T P_{\hat{x}}^p & -\gamma_p^2 I \end{bmatrix} < 0. \quad (12)$$

Because of C_p and applying the Schur Complement to the above inequality, we get

$$\begin{bmatrix} A_{cl}^T P_{\hat{x}}^p + P_{\hat{x}}^p A_{cl} & P_{\hat{x}}^p B_{cl} & C_{cl}^T \\ B_{cl}^T P_{\hat{x}}^p & -\gamma_p^2 I & 0 \\ C_{cl} & 0 & -I \end{bmatrix} < 0 \quad (13)$$

then, substituting A_{cl} , B_{cl} and C_{cl} into (13) we have

$$\begin{bmatrix} A_h^T P_{\hat{x}}^p + P_{\hat{x}}^p A_{ch} & * & * & * \\ \left\{ \begin{array}{l} P_2^p A_h \\ -P_2^p \hat{B}_h C_h \\ -P_2^p \hat{A}_{hh} \end{array} \right\} & \left\{ \begin{array}{l} \hat{A}_{hh}^T P_2^p \\ +P_2^p \hat{A}_{hh} \end{array} \right\} & * & * \\ B_h^T P_{1\hat{x}}^p & \left\{ \begin{array}{l} B_h^T P_2^p \\ -D_h^T \hat{B}_h^T P_2^p \end{array} \right\} & -\gamma_p^2 I & * \\ L_h - \hat{C}_h & \hat{C}_h & 0 & -I \end{bmatrix} < 0. \quad (14)$$

(14) is ensured by (9) and (10). \square

The following algorithm can be used to get filtering gains.

Algorithm 3.1. For different $p \in S$, solving the LMIs in C_p and (9)-(10) to find the corresponding minimal performance γ_p , the final performance is $\gamma = \max \{\gamma_1, \gamma_2, \dots, \gamma_{2^r-1}\}$ and the corresponding feedback gains and observer gains are $\{\hat{A}_{ij}^p, \hat{B}_i^p, \hat{C}_i^p\}$.

4. Examples.

Example 4.1. Consider the following continuous-time T-S fuzzy system in [35]

$$\begin{aligned} \dot{x}(t) &= \sum_{k=1}^2 h_k(x_1) \left\{ A_k x(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} w(t) \right\} \\ z(t) &= \begin{bmatrix} 1 & 0 \end{bmatrix} x(t) \\ y(t) &= \begin{bmatrix} 0 & 1 \end{bmatrix} x(t) + w(t) \end{aligned}$$

where

$$\begin{aligned} A_1 &= \begin{bmatrix} -0.1 & 50 \\ -1 & -10 \end{bmatrix}, \quad A_2 = \begin{bmatrix} -4.6 & 50 \\ -1 & -10 \end{bmatrix}, \\ h_1(x_1) &= 1 - \frac{x_1^2}{9}, \quad h_2(x_1) = \frac{x_1^2}{9}. \end{aligned}$$

For this system x_2 is known and x_1 need be estimated by the observer. Let

$$h_1(x_1) = w_0^1 = 1 - \frac{x_1^2}{9}, \quad h_2(x_1) = 1 - h_1(x_1),$$

applying the method in [35] and [40] we get $\gamma = 0.55$ and $\gamma = 0.52$ respectively, while the system is still stable even with $\gamma = 0.3$ obtained by applying Algorithm 3.1 in this paper. For C_1 ($P_{11}^1 \geq P_{12}^1$), the corresponding filtering gains are

$$\begin{aligned} \hat{A}_{11}^1 &= \begin{bmatrix} -2.1602 & 39.3801 \\ -0.5486 & -8.8816 \end{bmatrix}, & \hat{A}_{12}^1 &= \begin{bmatrix} -6.0395 & 91.4773 \\ -0.2711 & -25.2491 \end{bmatrix}, \\ \hat{A}_{21}^1 &= \begin{bmatrix} 10.2433 & 1.8522 \\ -3.6835 & 5.5285 \end{bmatrix}, & \hat{A}_{22}^1 &= \begin{bmatrix} -4.2851 & 59.3443 \\ -1.0200 & -13.1189 \end{bmatrix}, \\ \hat{B}_1^1 &= \begin{bmatrix} 2.5248 \\ 0.4603 \end{bmatrix}, & \hat{B}_2^1 &= \begin{bmatrix} -2.1911 \\ 1.4472 \end{bmatrix}, \\ \hat{C}_1^1 &= [0.91120 \quad 0.0509], & \hat{C}_2^1 &= [0.8405 \quad 0.0132], \end{aligned}$$

and for C_1 ($P_{11}^1 < P_{12}^1$), the corresponding filtering gains are

$$\begin{aligned} \hat{A}_{11}^2 &= \begin{bmatrix} -1.8296 & 44.1183 \\ -0.6445 & -9.9638 \end{bmatrix}, & \hat{A}_{12}^2 &= \begin{bmatrix} 143.7778 & 49.2255 \\ -33.7229 & -11.2661 \end{bmatrix}, \\ \hat{A}_{21}^2 &= \begin{bmatrix} -139.8379 & 50.1011 \\ 29.8910 & -9.8174 \end{bmatrix}, & \hat{A}_{22}^2 &= \begin{bmatrix} -4.3711 & 65.9286 \\ -1.0049 & -14.6547 \end{bmatrix}, \\ \hat{B}_1^2 &= \begin{bmatrix} 1.9029 \\ 0.5948 \end{bmatrix}, & \hat{B}_2^2 &= \begin{bmatrix} -3.4971 \\ 1.7423 \end{bmatrix}, \\ \hat{C}_1^2 &= [0.8781 \quad -0.0251], & \hat{C}_2^2 &= [0.7955 \quad 0.0404]. \end{aligned}$$

The fuzzy system (5) is asymptotically stable with the above switching filtering.

Example 4.2. Consider the following continuous-time T-S fuzzy model in [38]

$$\begin{aligned} x(t) &= \sum_{i=1}^2 h_i(\xi)(A_i x(t) + B_i w(t)) \\ z(t) &= \sum_{i=1}^2 h_i(\xi)L_i x(t) \\ y(t) &= \sum_{i=1}^2 h_i(\xi)(C_i x(t) + D_i w(t)) \end{aligned}$$

where

$$\begin{aligned} A_1 &= \begin{bmatrix} -3 & 0.6 \\ 0.2 & -2 \end{bmatrix}, & A_2 &= \begin{bmatrix} -1 & 0.4 \\ -0.2 & -1 \end{bmatrix}, \\ B_1 &= \begin{bmatrix} 0 \\ 0.3 \end{bmatrix}, & B_2 &= \begin{bmatrix} 0 \\ 0.2 \end{bmatrix}, \\ L_1 &= [0.3 \quad 0.5], & L_2 &= [0.3 \quad 0.2], \\ C_1 &= [1.5 \quad 0.5], & C_2 &= [1 \quad 0.1], \\ D_1 &= D_2 = 0.1. \end{aligned}$$

For this fuzzy system, applying the method in [35] we get $\gamma = 0.0924$, while the system is still stable even with $\gamma = 0.03$ obtained by applying Algorithm 3.1 in this paper. For C_1 ($P_{11}^1 \geq P_{12}^1$), the corresponding filtering gains are

$$\begin{aligned} \hat{A}_{11}^1 &= \begin{bmatrix} -0.2851 & 1.6690 \\ -2.5319 & -3.2971 \end{bmatrix}, & \hat{A}_{12}^1 &= \begin{bmatrix} 277.7163 & -172.6369 \\ -211.3659 & 746.0213 \end{bmatrix}, \\ \hat{A}_{21}^1 &= \begin{bmatrix} -276.9262 & 173.6134 \\ 208.0111 & -745.7539 \end{bmatrix}, & \hat{A}_{22}^1 &= \begin{bmatrix} -0.6465 & 0.7524 \\ -0.4370 & -2.4035 \end{bmatrix}, \end{aligned}$$

$$\hat{B}_1^1 = \begin{bmatrix} -2.0570 \\ 1.8870 \end{bmatrix}, \quad \hat{B}_2^1 = \begin{bmatrix} -0.8290 \\ 0.4990 \end{bmatrix},$$

$$\hat{C}_1^1 = [0.0971 \quad 0.1980], \quad \hat{C}_2^1 = [0.1694 \quad 0.1028],$$

and for C_1 ($P_{11}^1 < P_{12}^1$), the corresponding filtering gains are

$$\hat{A}_{11}^2 = \begin{bmatrix} -1.0428 & 1.7256 \\ -3.1752 & -5.2158 \end{bmatrix}, \quad \hat{A}_{12}^2 = \begin{bmatrix} 821.9 & -317.7 \\ -433.9 & 2481.9 \end{bmatrix},$$

$$\hat{A}_{21}^2 = \begin{bmatrix} -820.7 & 318.6 \\ 429.7 & -2479.4 \end{bmatrix}, \quad \hat{A}_{22}^2 = \begin{bmatrix} -1.2608 & 0.8147 \\ -0.6786 & -4.3338 \end{bmatrix},$$

$$\hat{B}_1^2 = \begin{bmatrix} -1.9005 \\ 2.3631 \end{bmatrix}, \quad \hat{B}_2^2 = \begin{bmatrix} -0.7411 \\ 0.7956 \end{bmatrix},$$

$$\hat{C}_1^2 = [0.1500 \quad 0.2500], \quad \hat{C}_2^2 = [0.1500 \quad 0.1000].$$

The fuzzy system (5) is asymptotically stable with the above switching filtering.

5. Conclusions. In this paper, we have studied the H_∞ fuzzy filtering design with immeasurable variables for the Takagi-Sugeno fuzzy systems. A switching method is proposed to deal with the time derivatives of the membership functions and the filtering gains can be obtained by an algorithm presented as LMIs. Two examples have been given to show the effectiveness of the proposed approach. The method can be used to deal with other control problems like observer design and positive fuzzy system.

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