Information Identification Models in Variable Structure Control Systems

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Abstract: - Information models found a wide application in advanced control systems, decision making systems, play a fundamental role in any activity concerned with the signal processing process. In the paper, information identification models in variable structure control systems are considered; a methodology of the synthesis of a variable structure control system is presented, as well issues of the stability of a model built by use of the associative search are considered, in the aspect of the spectrum analysis of the multi-scale wavelet expansion.

Key-Words: - system identification, control system, information model, virtual model, associative search, knowledge base, wavelets

1 Introduction

Variable structure control systems (VSCS) are a class of control systems, providing an effective possibility to solve main problems of the control theory – stabilization problem and tracking problem – by use of automatically switched algorithms.

VSCS provide a rational system performance in accordance to a set dynamics without constructing an adaptive system model (structure and parametric one). In paper [1], the control invariance with respect to parametric disturbances was proven.

The methodology of the synthesis of variable structure systems is based on introducing a fundamental notion of new kind feed-backs (operator and coordinate-operator ones). The approach is forming an operator (an algorithm of forming a control implemented by a controller) transforming signals-coordinates (functions in the time) as an element of a set of stabilizing feed-backs. A parameterization of the set enables one to impose a one-to-one relationship between the signals-coordinates and signals-operators.

In paper [1], a constructive approach to the design of such algorithms is presented, enabling the sliding mode, for second order linear systems. However, the VSCS ideology provides a possibility to design control systems of such a kind under the conditions of the parametric uncertainty not for linear dynamic plants only. In the present paper, a possibility of applying the principle of the operator feed-backs for non-linear as well as time-varying systems is demonstrated.

To solve such a problem, one assumes under forming the control algorithm at each time instant (what corresponds to the definition of a variable structure system) applying information on the system status/state (current and archive one), in other words: application of all its dynamic previous history. Meanwhile, not a conventional control system with a feed-back identifier is formed: a system with operator feed-back is formed, in which the signal-operator is formed by use of a virtual plant model created at each time instant on the basis of intelligent analysis of persistently updated date on the plant dynamics.

2 Variable structure systems using inductive knowledge

Let us consider a scheme of a control system with additional dynamic error feed-back, displayed in Fig. 1.

In systems investigated in [1], the operator $\mathbf{S}(t)$ produced the sign change. As to the general case, in this block some, generically, non-linear transformation of the signal s is implemented:

$$r(t) = \mathbf{S}(s(t), \sigma(t)) \quad (1)$$

Here **S** is a non-linear operator that is formed on the basis of analysis a specific control problem. In the most general case, **S** may be, for instance, logic production operator implementing both conventional and fuzzy control.

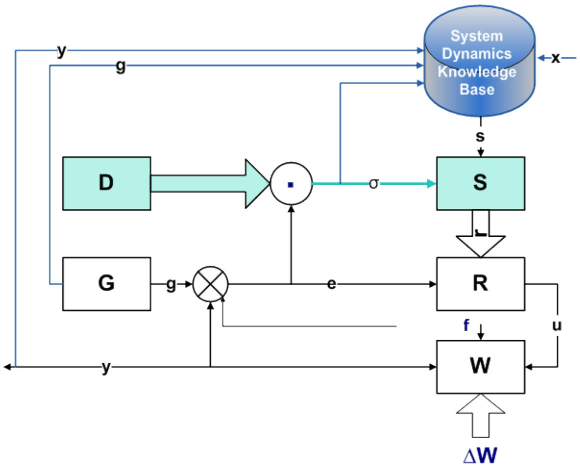

Fig. 1. Scheme of control system with additional dynamic error feed-back

To form at each time instant t the signal-operator r producing varying the structure of the regulator **R**, besides the dynamic error $\sigma(t)$ one should use additional a priori information on the system. In this connection, let us recollect that the unique information code sets the system state, its information "portrait". How can one use this information (interpreted as the signal $s(t)$), and how is $s(t)$ formed?

$s(t)$ is to provide to **S** an intelligent (based on knowledge, that is regularities, formed and updated at each time instant on the basis of the history data analysis) prediction information model of the plant. This model provides to **S** an "information support" to make a decision by the system on changing the controller structure. Based on this support, the signal-operator $r(t)$ is formed.

Taking into account the fact that the same value of the dynamic error $\sigma(t)$ may take place under different sets of signal values (involving operator ones), we come to the inference that the signal $s(t)$ may be represented as a regression (in the general case, nonlinear) of the following variables:

$$s(t) = \mathbf{F}[(g(t), g(t-1), \dots, g(t_0), \sigma(t-1), \dots, \sigma(t_0), y(t-1), \dots, y(t_0), u(t-1), \dots, u(t_0), t]. \quad (2)$$

A principal distinction of the intelligent model from a conventional predicting model is the following. The intelligent (that is based on knowledge revealed from the data analysis) model is, in its entity, a situative ("virtual") one, that is accounting particularities of the current state, hence, at each time instant this model may have a new structure. This its attribute enables one to synthesize VSCS for non-linear, and, involving, time-varuing systems.

The operator **F** (also, in the general case, being non-linear) is to be formed by use an approach based on the data analysis. The history system data analysis will enable one to reveal certain regularities (inductive knowledge). An example of such a knowledge may consist in relating the system input (a vector in corresponding vector space) at each current time instant t to a certain domain of this space (clustering).

To determine $s(t)$, in particular, one may apply the technique of the *associative search* [2], being a search method based on the analysis of the previous history of state dynamics of a plant under study and constructing *virtual models*.

3 The associative search method

Algorithms based on knowledge revealed from history system data (inductive knowledge, persistently enriched) implement an intelligent approach to constructing identification models. The intelligence is applying knowledge (*Knowledge Based*) revealed from history data on the basis of their analysis (*Data Mining*).

The process of knowledge processing in the intelligent system is reduced to recovering (associative search of) *knowledge* over its fragment. Meanwhile, the *knowledge* may be interpreted as associative connections between *images*. As an image, we will use "sets of indicators", that is components of input vectors, input variables.

The criterion of closeness between images may be formulated in very different manners. In the most general case, it may be represented as a logic function, the predicate. In a particular case, when sets of indicators are vectors in *n*-dimensional space, the criterion of closeness may be a distance in this space.

The associative search process may be implemented either as a process of recovering the image over partially given indicators (or recovering a knowledge fragment under the conditions of incomplete information; as a rule, just this process is simulated in different models of the associative memory), or as a process of searching another images that are associatively connected with the given one, attached to other time instants.

In papers [2-4], an approach to form the support on decision making on the control is proposed, based on dynamic modeling the associative search procedure. Results of adoption of the associative search algorithms developed by the authors for industrial processes of the chemical and petroleum manufacturing, processes of control in intelligent power networks (smart grids), trading processes, transport logistic processes.

The method of the *associative search* consists in constructing *virtual* predicting models. The method assumes constructing predicting model of a dynamic plant, being new under each *t*, by use of a set of history data ("associations") formed at the stage of learning and adaptively corrected in accordance to certain criteria, rather than approximating real process in the time.

Within the present context, linear dynamic model is of the form:

$$y_N = \sum_{i=1}^{m} a_i y_{N-i} + \sum_{j=1}^{r_s}\sum_{s=1}^{S} b_{j,s} x_{N-j,s}\,, \quad \forall j = \overline{1,N}, \tag{3}$$

where: y_N is the prediction of the output plant at the time instant N, x_N is the vector of input actions, m is the memory depth in the output, r_s is the memory depth in the input, S is the dimension of the input vectors, a_i and $b_{j,s}$ are the tuned coefficient, meanwhile $x_{N-j,s}$ are selected disregarding the order of the chronological decreasing, have been referred as the *associative pulse*.

Let us note that this model is not classical regression one: there are selected certain inputs in accordance to a certain criterion, rather than all chronological "tail".

The algorithm of deriving the virtual model consists in constructing at each time instant an approximating hypersurface of the space of input vectors and single-dimensional outputs. To construct the virtual model, corresponding to some time instant, from the archive there are selected input vectors being in a certain sense close to the current input vector. An example of selecting the vectors is described below. The dimension of this hypersurface is selected heuristically. Again, by use of classical (non-recursive) least squares (LS) method there is determined the output value (modeled signal) in the next time instant.

Meanwhile, each point of the global non-linear surface of the regression is formed in the result of using linear "local" models, in each new time instant.

In contrast to classical regression models, for each fixed time instant from the archive there are selected input vectors being close to the current input vector in the sense of a certain criterion (rather than the chronological sequence as it is done in regression models). Thus, in equation (3) r_s is the number of vectors from the archive (from the time instant 1 to the time instant N), selected in accordance to the associative search criterion. At each time segment $[N-1, N]$ there is selected a certain set of r_s vectors, $1 \le r_s \le N$. The criterion of selecting the input vectors from the archive to derive the virtual model in the given time instant over the current plant state may be as follows.

Let us introduce as a distance (a norm in $\mathfrak{R}^S$) between points of the S-dimensional space of inputs the value:

$$d_{N,N-j} = \sum_{s=1}^{S} \left| x_{N,s} - x_{N-j,s} \right|, \forall j = \overline{1,N}, \tag{4}$$

where $x_{N,s}$ are components of the input vector at the current time instant N.

By virtue of a property of the norm («the triangle inequality», we have:

$$d_{N,N-j} \le \sum_{s=1}^{S} \left| x_{N,s} \right| + \sum_{s=1}^{S} \left| x_{N-j,s} \right|, \quad \forall j = \overline{1,N}, \tag{5}$$

Let for the current input vector x_N:

$$\sum_{s=1}^{S} \left| x_{N,s} \right| = d_N. \tag{6}$$

To derive an approximating hypersurface for the vector x_N let us select from the archive of the input data such vectors x_{N-j}, $j = \overline{1,N}$ that for a set D_N the condition will be hold:

$$d_{N,N-j} \le d_N + \sum_{s=1}^{S} \left| x_{N-j,s} \right| \le D_N, \quad \forall j = \overline{1,N}, \tag{7}$$

where D_N may be selected, for instance, from the condition:

$$D_N \ge 2 d_N^{max} = 2 \max_j \sum_{s=1}^{S} \left| x_{N-j,s} \right|. \tag{8}$$

If in the selected domain there will be not enough quantity of inputs to apply the LS method, that is the corresponding system of linear equations will be unsolvable, then the selected criterion of selecting points in the space of inputs may be weakened due to increasing the threshold D_N.

Under the assumptions that the input actions meet the Gauss-Markov conditions, the estimates obtained via the LS method are unbiased and statistically effective.

4 Solving the system of linear equations for the LS method procedure

However, solving the problem of constructing virtual closed-loop models (as well as the conventional identification synthesis) are characterized by considerable difficulties. Under the closed-loop case, the control process is with depended values, and the question on the existence of identifying strategies is not trivial. Optimal controllers generate linear state feed-backs; this leads to an degenerate problem [5].

For the identification of dynamic plants by use of the associative search technique in the degenerate case, Moore-Penrose method [6, 7] is applicable to obtain pseudo-solutions to the system of linear equations under using the least squares procedure. Applying the method to solve the identification problem is presented in paper [8].

5 Clustering based associative search

In order to increase the computation capability at the stage of learning and under subsequent real plant performance, one of the data mining methods – clustering (dynamic classification, automated grupping data, unsupervised learning) is used. There are known numerous such methods: hierarchical algorithms, k-means algorithm, minimal covering tree algorithm, nearest neighbor method, etc. All they determine (in the dependence on the time, in contrast to the classification) the belonging of the point in the multi-dimensional space by one of the domain, which the space is partitioned on.

As a result, each investigated point in the multi-dimensional space may be related to a group by assigning a cluster label to it. In the problem of the associative search to select input vectors being "close" to the current one, the cluster label is determined in accordance to the associative pulse (the criterion of the associative selection), and to derive the virtual models the vectors are selected inside the corresponding cluster.

In the problem of determining the signal-operator, the method of the associative search enables one to predict $r(t)$ on the basis of data on belonging the point $s(t)$ to one of the clusters of the space

$$\mathbf{S}\{g(t), g(t-1), \dots, g(t_0), \sigma(t), \dots, \sigma(t_0), y(t-1), \dots, y(t_0), u(t-1), \dots, u(t_0), t\}. \quad (9)$$

Such an approach enables one avoid the need of information on the structure of the control plant **W**. The plant is even not needed to be linear. The control quality will depend on the amount of analyzed and clustering criterion.

6 Simulation results

To derive virtual predicting model of the full power of a three-phase network, a model of the form was constructed:

$$S(t) = a_1 S(t-1) + b_1 Ia(t-1) + +b_2 Ua(t-1), \quad (10)$$

where $S(t)$ is prediction of the full power at the next step, $S(t-1)$ is the available value of the power, $Ia(t-1)$ is the available value of the current of the phase A, $Ua(t-1)$ is available value of the voltage of the phase A.

In Fig. 2, the comparison of the real process with the prediction by use of the linear model and prediction by use of the associative search is displayed.

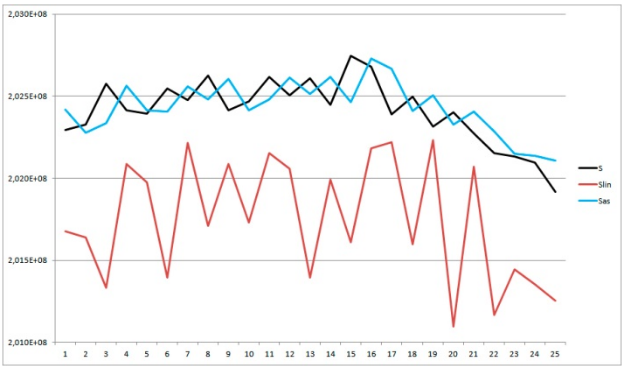

Fig. 2. The comparison of the real process (S) with the prediction by use of the linear model (Slin) and the prediction by use of the associative search (Sas)

7 The methodology of the intelligent VSCS synthesis

The sets of values of signals, forming virtual model (9) in different time instants, and values of $s(t)$, corresponding to them, fill in the Knowledge Base of the system (see Fig. 1). Under accounting the content of the knowledge base, involving values of the signal $\sigma(t)$ one may obtain (by use of the LS method) statistically effective unbiased prediction of the system output. However, under the closed-loop description, it is reasonable the operator **D**, whose main function is to generate the system dynamics, to implement the multiplication of $e(t)$ and values of a limited signal $d(t)$, where $e(t)$ and $d(t)$ are stochastically independent.

The virtual model that is synthesized by virtue of changing the internal system dynamics is the generalized information model of the control plant.

In the event, when data on the coordinate signals are taken into account only, that is in the model coefficients at e, σ are set to be equal to zero, we come to the conventional closed-loop control scheme with an identifier accompanied with all its problems.

In the event, when, wise versa, in the model the coefficients at e, σ are not equal to zero, while the coefficients at g, y, u are equal to zero, we obtain the information model of the internal system dynamics. Such a model will provide vanishing the dynamic error e, σ. However, in the general case, meeting certain control properties is not guaranteed, and, first of all, the stability. In other words, the information plant model permits not only to provide vanishing the dynamic error, but also to keep certain quality of the system performance.

In papers [8, 9], sufficient criteria of the stability of time-varying dynamic plants in the terms of the spectrum of the multi-scale wavelet expansion of inputs and outputs of the system. And since under deriving virtual predicting models the associative search procedure is used, one may say about the method of the synthesis of VSCS for a broad class of non-linear systems.

More flexible control (in particular, providing the stability), achieved by use of the system dynamics generator, may be obtained due to using the generalized information model under forming $s(t)$ and $\mathbf{S}$.

Forming the information model of kind (3), in particular, we obtain the associative virtual model of the dynamics generator.

8 Conditions of the associative model stability in the aspect of the analysis of the spectrum of multi-scale wavelet expansion

Let a predicting associative model of a non-linear time-varying plant meet equation (3).

For the selected detail level L for the current input vector $x(t)$, we obtain the multi-scale expansion [9]:

$$\begin{aligned} x(t) &= \sum_{k=1}^{N} c_{L,k}^{x}(t)\varphi_{L,k}(t) + \\ &+ \sum_{l=1}^{L}\sum_{k=1}^{N} d_{l,k}^{x}(t)\psi_{l,k}(t), \\ y(t) &= \sum_{k=1}^{N} c_{L,k}^{y}(t)\varphi_{L,k}(t) + \\ &+ \sum_{l=1}^{L}\sum_{k=1}^{N} d_{l,k}^{y}(t)\psi_{l,k}(t), \end{aligned} \tag{11}$$

where: L is the depth of the multi-scale expansion ($1 \le L \le L_{max}$, where $L_{max} = \lfloor \log_2 N^* \rfloor$ and N^* is the power of the set of states of the system in the System Dynamics Knowledge Base); $\varphi_{L,k}(t)$ – are scaling functions; $\psi_{l,k}(t)$ are the wavelet functions that are obtained from the mother wavelets by the tension/combustion and shift

$$\psi_{l,k}(t) = 2^{l/2}\psi_{\text{mother}}\left(2^{l}t - k\right)$$

(as the mother wavelets, in the present case we consider the Haar wavelets); l is the level of data detailing; $c_{L,k}$ are the scaling coefficients, $d_{l,k}$ are the detailing coefficients. The coefficients are calculated by use of the Mallat algorithm [10].

Let us expand equation (3) over wavelets:

$$\begin{aligned} &\sum_{k=1}^{N} c_{Lk}^{y}(t)\varphi_{Lk}(t) + \sum_{l=1}^{L}\sum_{k=1}^{N} d_{lk}^{y}(t)\psi_{lk}(t) = \\ &= \sum_{k=1}^{N}\left(\sum_{i=1}^{m} a_i c_{Lk}^{y}(t-i)\varphi_{Lk}(t-i)\right) + \\ &+ \sum_{l=1}^{L}\sum_{k=1}^{N}\left(\sum_{i=1}^{m} a_i d_{lk}^{y}(t-i)\psi_{lk}(t-i)\right) + \\ &+ \sum_{k=1}^{N}\left(\sum_{s=1}^{S}\sum_{j=1}^{r_s} b_{sj}\, c_{Lk}^{s}(t-j)\varphi_{Lk}(t-j)\right) + \\ &+ \sum_{l=1}^{L}\sum_{k=1}^{N}\left(\sum_{s=1}^{S}\sum_{j=1}^{r_s} b_{sj}\, d_{lk}^{s}(t-j)\psi_{lk}(t-j)\right). \end{aligned}$$

Let us consider individually the detailing and approximating parts (12) and (13) correspondingly:

$$\begin{aligned} &d_{lk}^{y}(t)\psi_{lk}(t) = \\ &= \sum_{i=1}^{m} a_i d_{lk}^{y}(t-i)\psi_{lk}(t-i) + \\ &+ \sum_{s=1}^{S}\sum_{j=1}^{r_s} b_{sj}\, d_{lk}^{s}(t-j)\psi_{lk}(t-j), \end{aligned} \tag{12}$$

$$\begin{aligned} &c_{Lk}^{y}(t)\varphi_{Lk}(t) = \\ &= \sum_{i=1}^{m} \hat{a}_i c_{Lk}^{y}(t-i)\varphi_{Lk}(t-i) + \\ &+ \sum_{s=1}^{S}\sum_{j=1}^{r_s} \hat{b}_{sj}\, c_{Lk}^{s}(t-j)\varphi_{Lk}(t-j)\,. \end{aligned} \tag{13}$$

In papers [8, 9] it was shown that a sufficient condition of the stability of plant (3) (and, hence, also (11) is as follows: for $\forall k = \overline{1,N}$ meeting the inequalities is to be provided:

– if $m > R$, $R = \max_{s=\overline{1,S}} r_s$, then the condition for the detailing coefficients:

$$\left|a_m d_{lk}^{y}(t-m)\right| < \left|d_{lk}^{y}(t)\right|,$$

for the approximating coefficients:

$$\left|a_m c_{Lk}^{y}(t-m)\right| < \left|c_{Lk}^{y}(t)\right|,$$

– if $m < R,\ R = \max_{s=\overline{1,S}} r_s$, then the condition for the detailing coefficients:

$$\left|\sum_{s=1}^{S} b_{sR} d_{lk}^{s}(t-R)\right| < \left|d_{lk}^{y}(t)\right|,$$

for the approximating coefficients:

$$\left|\sum_{s=1}^{S} b_{sR} c_{Lk}^{s}(t-R)\right| < \left|c_{Lk}^{y}(t)\right|,$$

– if $m = R \neq 1,\ R = \max_{s=\overline{1,S}} r_s$, then the condition of the stability for the detailing coefficients:

$$\left|a_m d_{lk}^{y}(t-m) + \sum_{s=1}^{S} b_{sm} d_{lk}^{s}(t-m)\right| < \left|d_{lk}^{y}(t)\right|,$$

for the approximating coefficients:

$$\left|a_m c_{Lk}^{y}(t-m) + \sum_{s=1}^{S} b_{sm} c_{Lk}^{s}(t-m)\right| < \left|c_{Lk}^{y}(t)\right|,$$

– if $m = R = 1,\ R = \max_{s=\overline{1,S}} r_s$, then the condition of the stability for the detailing coefficients:

$$\left|a_1 d_{lk}^{y}(t-1) + \sum_{s=1}^{S} b_{s1} d_{lk}^{s}(t-1)\right| < \left|d_{lk}^{y}(t)\right|,$$

for the approximating coefficients:

$$\left|a_1 c_{Lk}^{y}(t-1) + \sum_{s=1}^{S} b_{s1} c_{Lk}^{s}(t-1)\right| < \left|c_{Lk}^{y}(t)\right|.$$

The investigation of the stability by use of the wavelet analysis will be demonstrated by use of the example of plant (10) described in Section 6. The model has the input and output memory depth $m = n = 1$. For this model, criteria of the stability for the approximating and detailing coefficients will have the form:

$$\left|\frac{a_1 c_{Lk}^{S}(t-1) + b_1 c_{Lk}^{Ia}(t-1) + b_2 c_{Lk}^{Ua}(t-1)}{c_{Lk}^{S}(t)}\right| < 1,$$

$$\left|\frac{a_1 d_{jk}^{S}(t-1) + b_1 d_{jk}^{Ia}(t-1) + b_2 d_{jk}^{Ua}(t-1)}{d_{jk}^{S}(t)}\right| < 1,$$

$$1 \leq j \leq L \leq L_{max},\ k = \overline{1,N}.$$

In Fig. 3-6, meeting the stability criterion is displayed for the approximating and detailing coefficients of the sample for the prediction based on the associative search, where L is the depth of the expansion ($L_{max} = 14$), and N is the quantity of vectors selected to derive the approximating model by use of the associative search. The simulation results shows that for a number of vectors selected the stability criterion is not met for the prediction. Thus, in these instants a non-stationarity is present that requires additional studying.

Investigating expansion coefficients (11) in accordance to the wavelet stability criterion, in entity, provides not only solving the inverse problem of the spectral analysis for the non-linear operator $\boldsymbol{D}$, but also permits to select such control algorithm that it will keep the system stability. Just in such a manner one should form the operator $\boldsymbol{D}$ under solving the problem of the synthesis of the variable structure systems.

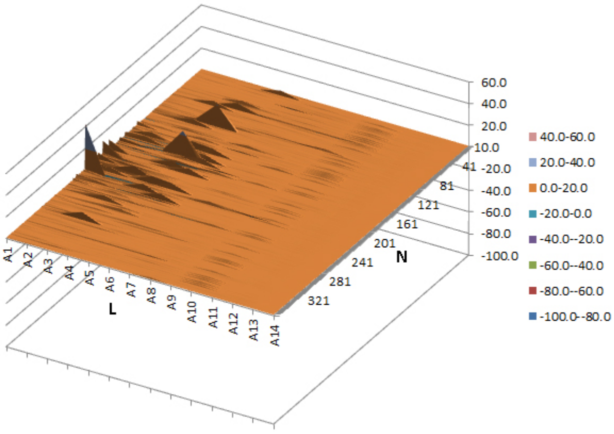

Fig. 3. Stability criterion for the approximating coefficients (general view)

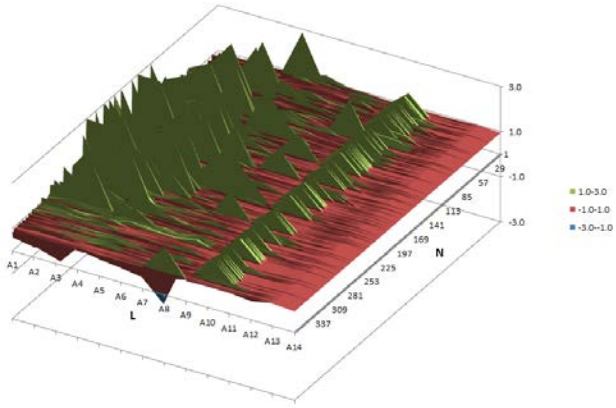

Fig. 4. Stability criterion for the approximating coefficients (enlarged view)

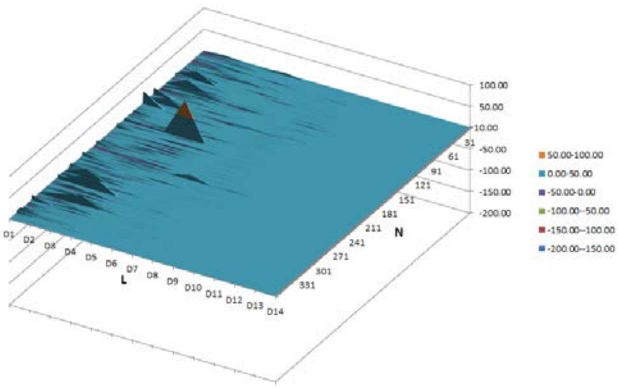

Fig. 5. Stability criterion for the detailing coefficients (general view)

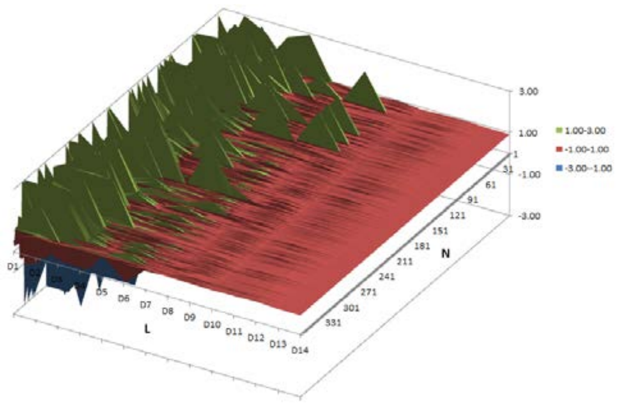

Fig. 6. Stability criterion for the detailing coefficients (enlarged view)

9 Conclusions

For non-linear and time-varying dynamic systems, a methodology of the variable structure systems sybthesis is proposed, based on deriving operator feed-backs and virtual models of the plant dynamics. The predicting virtual models are based on the intelligent data analysis of the dynamic dossier of the system status. On the basis of approach proposed, it looks possible to synthesize systems meeting set dynamic properties. It is predicted approaching to the stability bounds on the basis of investigating the dynamics of the coefficients of the multi-scale wavelet analysis.

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