About closed-loop control and observability of max-plus linear systems: Application to manufacturing systems

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Outline

Outline

- Motivation
- Dioid theory in a few words
- Timed event graph modeling
- Optimal closed-loop control
- Observer

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Dioid theory in a few words

Dioid (or idempotent semiring)

A dioid is a set endowed with two operations \oplus and \otimes such that

- \oplus : associative, commutative, zero element denoted arepsilon
- \otimes : associative, unit element denoted *e*
- \otimes distributes over the sum: $(a \oplus b) \otimes c = a \otimes c \oplus b \otimes c$ and $c \otimes (a \oplus b) = c \otimes a \oplus c \otimes b$
- Zero element ε is absorbing: $a \otimes \varepsilon = \varepsilon \otimes a = \varepsilon$
- \oplus is idempotent: $a \oplus a = a$
- A dioid admits an order relation ≤ defined by
 b ≤ a ⇔ a ⊕ b = a ⇔ a ∧ b = b

Example: (max,+)-algebra $\overline{\mathbb{Z}}_{max}$

 $\mathbb{Z} \cup \{-\infty, +\infty\}$ endowed with max as \oplus and + as \otimes . For example, $1 \oplus 1 = 1 = max(1, 1)$ and $2 \otimes 1 = 3 = 2 + 1$.

More

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Inequality $a \otimes x \preceq b$ and $x \otimes a \preceq b$

In a complete dioid, inequality $a \otimes x \preceq b$ (resp. $x \otimes a \preceq b$) admits a greatest solution, denoted $x = a \diamond b$ (resp. $x = b \neq a$).

Example

In $\overline{\mathbb{Z}}_{max}$, inequality $5 \otimes x \leq 3$ admits a greatest solution $5 \forall 3 = 3 - 5 = -2$.

Fixed-point equation $x = ax \oplus b$

Theorem: In a complete dioid, the least solution of $x = ax \oplus b$ is $x = a^*b$ with $a^* = \bigoplus_{i \ge 0} a^i = e \oplus a \oplus a^2 \oplus \dots$ (*i.e.*, a^* is the Kleene star of a).

Extension to matrix case

Let A, B two matrices in $\overline{\mathbb{Z}}_{\max}^{n \times n}$

- $(A \oplus B)_{ij} = A_{ij} \oplus B_{ij}$
- $(A \wedge B)_{ij} = A_{ij} \wedge B_{ij}$
- $(A \otimes B)_{ij} = \bigoplus_{k=1}^n A_{ik} \otimes B_{kj}$
- $(A \wr B)_{ij} = \bigwedge_{k=1}^{n} A_{ki} \wr B_{kj}$, where $A \wr B$ is the greatest solution of $AX \preceq B$
- $(B \not A)_{ij} = \bigwedge_{k=1}^{n} B_{ik} \not A_{jk}$, where $B \not A$ is the greatest solution of $XA \preceq B$

Other extensions

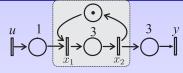
- Dioid of formal power series
- Quotient dioid

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More

Modeling in $\overline{\mathbb{Z}}_{max}$



Dater [Cohen et al., 85]

Dater: $t : \mathbb{Z} \to \overline{\mathbb{Z}}_{max}$ such that t(k) is the date of firing k of transition t

Equations of the system

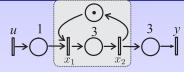
$$\begin{aligned} x_1(k) &= \max(1 + u(k), x_2(k-1)) = 1u(k) \oplus x_2(k-1) \\ x_2(k) &= 3 + x_1(k) = 3x_1(k) = 4u(k) \oplus 3x_2(k-1) \\ y(k) &= 3 + x_2(k) = 3x_2(k) \end{aligned}$$

Matrix equations of the system

$$\begin{cases} x(k) = \begin{pmatrix} \varepsilon & e \\ \varepsilon & 3 \end{pmatrix} x(k-1) \oplus \begin{pmatrix} 1 \\ 4 \end{pmatrix} u(k) \\ y(k) = \begin{pmatrix} \varepsilon & 3 \end{pmatrix} x(k) \end{cases}$$

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Modeling in $\overline{\mathbb{Z}}_{max}$



Dater [Cohen et al., 85]

Dater: $t : \mathbb{Z} \to \overline{\mathbb{Z}}_{max}$ such that t(k) is the date of firing k of transition t

State-space representation

$$\begin{cases} x(k) = Ax(k-1) \oplus Bu(k) \\ y(k) = Cx(k) \end{cases}$$

Drawback:

The previous input-output relation is not very handy.

Modeling in $\mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket$

Operators [Cohen et al., 89]

- γ -operator: $(\gamma t)(k) = t(k-1)$
- δ -operator: $(\delta t)(k) = 1t(k)$

The previous operators (and their linear combinations) correspond to elements in the dioid $\mathcal{M}_{in}^{ax}[\![\gamma, \delta]\!]$.

State-space representation

$$\begin{cases} x = Ax \oplus Bu \\ y = Cx \end{cases}$$

Transfer function matrix H

$$y = CA^*Bu = Hu$$

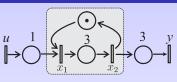
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Modeling in $\mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket$



Equations of the system in $\overline{\mathbb{Z}}_{max}$

$$\begin{aligned} x_1(k) &= 1u(k) \oplus x_2(k-1) = (\delta u)(k) \oplus (\gamma x_2)(k) \\ x_2(k) &= 3x_1(k) = (\delta^3 x_1)(k) \\ y(k) &= 3x_2(k) = (\delta^3 x_2)(k) \end{aligned}$$

State-space representation and transfer function matrix

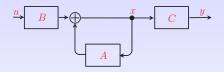
$$\begin{cases} x = \begin{pmatrix} \varepsilon & \gamma \\ \delta^3 & \varepsilon \end{pmatrix} x \oplus \begin{pmatrix} \delta \\ \varepsilon \end{pmatrix} u \\ y = \begin{pmatrix} \varepsilon & \delta^3 \end{pmatrix} x \end{cases}$$

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Control of max-plus linear systems

More

Optimal closed-loop control



State-space representation $x = Ax \oplus Bu$

$$\int y = Cx$$

Fransfer function matrix
$$H = CA^*B$$

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Optimal closed-loop control

State feedback

 $u = Kx \oplus v$

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State-space representation

$$\begin{cases} x = (A \oplus BK)x \oplus Bv \\ y = Cx \end{cases}$$



$$H_{cl} = C(A \oplus BK)^*B$$

Objective

Compute the greatest controller K such that $C(A \oplus BK)^*B \preceq G$

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Synthesis

More

$$C(A \oplus BK)^*B \preceq G \Leftrightarrow H(KA^*B)^* \preceq G$$
$$\Leftrightarrow (KA^*B)^* \preceq H \triangleleft G$$

A particular class of model reference

Proposition: If there exists M (with entries in $\mathcal{M}_{in}^{ax}[\![\gamma, \delta]\!]$) such that $G = M^*H$, then $C(A \oplus BK)^*B \preceq G$ admits a greatest solution, denoted \hat{K} , and given by

$$\hat{K} = H \triangleleft G \not \circ (A^*B)$$

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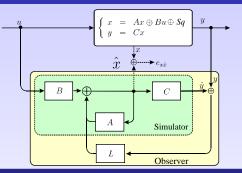
The neutral state feedback

If G = H, *i.e.*, M = Id, the greatest state feedback is

 $\hat{K} = H \diamond H \phi (A^* B)$

This controller delays as much as possible the input, whitout modifying the input/output behavior.

Observer: Synthesis



Objective

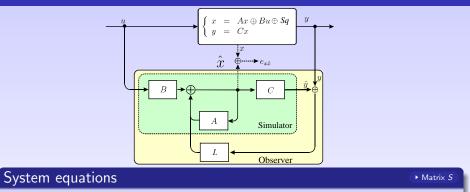
Compute the greatest observer L such that

 $\hat{x} \preceq x$

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Observer: Synthesis



 $x = Ax \oplus Bu \oplus Sq = A^*Bu \oplus A^*Sq$ $y = Cx = CA^*Bu \oplus CA^*Sq$

Observer equations

$$\hat{x} = A\hat{x} \oplus Bu \oplus L(\hat{y} \oplus y)$$

 $\hat{y} = C\hat{x}.$

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Objective

Compute the greatest observer L such that

$$\begin{array}{rcl} (A \oplus LC)^*B & \preceq & A^*B \\ (A \oplus LC)^*LCA^*S & \preceq & A^*S \end{array}$$

Optimal Observer

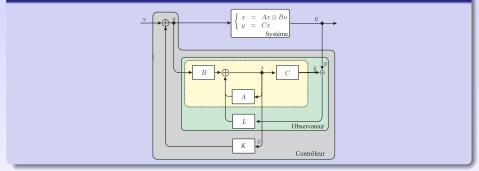
$$L_{opt} = ((A^*B) \not H) \land ((A^*S) \not (CA^*S))$$

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Observer: Control

Principle



Transfer function matrix

$$H_{cl} = H(K(A \oplus LC)^*B)^*$$

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Objective

Compute the greatest controller K such that

 $H(K(A \oplus LC)^*B)^* \preceq G$

Controller \hat{K}

If $G = M^*H$, then the optimal controller exists and is given by

$$\hat{K} = H \triangleleft G \not \circ ((A \oplus LC)^* B)$$

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Related works

- Application to High-Throughput Screening Systems
- Control the system in order to keep the state in a semi-module, *e.g.*, ensuring that Dx = Ex
- and more

Software tools

- http://www.istia.univ-angers.fr/~hardouin
- http://www.scilab.org/contrib/

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Related works

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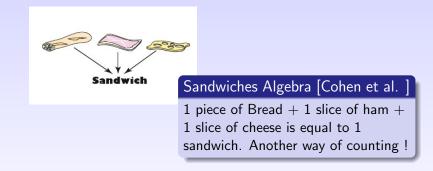
- http://www.istia.univ-angers.fr/~hardouin
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Dioid theory in a few words





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Dioid theory in a few words

Sum of matrices $A \oplus B = C$

$$\begin{pmatrix} 2 & 5 \\ 3 & 7 \end{pmatrix} \oplus \begin{pmatrix} e & 8 \\ 1 & 3 \end{pmatrix} = \begin{pmatrix} 2 & 8 \\ 3 & 7 \end{pmatrix}$$

Product of matrices $A \otimes B = C$

$$\begin{pmatrix} 2 & 5\\ \varepsilon & 3\\ 1 & 8 \end{pmatrix} \otimes \begin{pmatrix} e\\ 1 \end{pmatrix} = \begin{pmatrix} 2 \otimes e \oplus 5 \otimes 1\\ \varepsilon \otimes e \oplus 3 \otimes 1\\ 1 \otimes e \oplus 8 \otimes 1 \end{pmatrix} = \begin{pmatrix} 6\\ 4\\ 9 \end{pmatrix}$$

Residuation of matrices $A \setminus B$ is the greatest solution of $A \otimes X \preceq B$

$$egin{pmatrix} 1&2\3&4\5&6 \end{pmatrix} lat egin{pmatrix} 8\9\\10 \end{pmatrix} = egin{pmatrix} (1lat 8) \wedge (3lat 9) \wedge (5lat 10)\ (2lat 8) \wedge (4lat 9) \wedge (6lat 10) \end{pmatrix} = egin{pmatrix} 5\4 \end{pmatrix}$$

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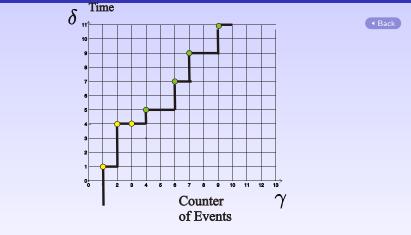
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Modeling in $\overline{\mathbb{Z}}_{max}$

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Modeling in $\mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket$



a series in
$$\overline{\mathbb{Z}}_{\max}[\![\gamma]\!]$$

 $s = \bigoplus_{k \in \mathbb{Z}} s(k) \gamma^k = 1 \gamma \oplus 4 \gamma^2 \oplus 5 \gamma^4 \oplus 7 \gamma^6 \oplus$

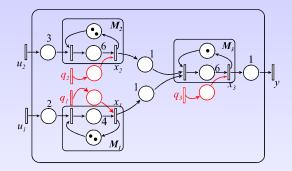
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Observer: Synthesis



Matrix **5** and input **q**:

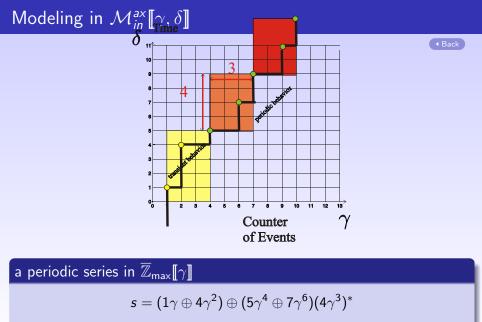
- vector *q* represents a vector of exogenous uncontrollable inputs (disturbance) which act on the system through matrix *S*.
- These disturbances lead to disable the transition firing, that is they decrease system performances and delay tokens output.

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Control of max-plus linear systems

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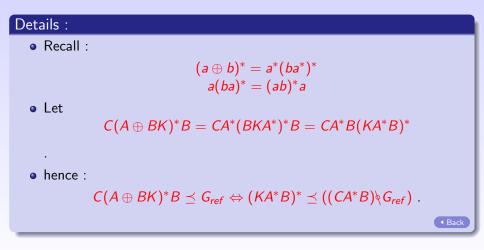
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The throughput is denoted by $\sigma_\infty(s)=3/4$

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Control of max-plus linear systems



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