Fault detection problem for discrete-time impulsive system using mixed dissipativity approach

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Outline



- Introduction
- 2 Problem Formulations
- 3 Mixed Dissipativity Analysis For Fault Diagnosis
 - Mixed dissipativity based system fault sensitivity design
 - Mixed dissipativity based system disturbance insensitivity design
 - Simultaneous mixed fault sensitivity and disturbances insensitivity design
- 4 Case Studies

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Introduction



▶ the stability issue

Dashkovskiy S, Mironchenko A. "Input-to-state stability of nonlinear impulsive systems" Nonlinear Anal Hybrid Syst., vol. 51, no. 3, pp. 1962-1987, 2013.

Liu B, Hill DJ, Sun Z. "Mixed \mathcal{K} -dissipativity and stabilization to **ISS** for impulsive hybrid systems" *IEEE Trans Circuits Syst-Exp Briefs.*, vol. 62, no. 8, pp. 791-795, 2015.

the filtering problem

Pan S, Sun J, Zhao S. "Roust filtering for discrete time piecewise impulsive systems" Signal Process., vol. 90, no. 1, pp.324-330, 2010.

Xu J, Sun J. "Finite-time **filtering** for discrete time linear impulsive systems" Sianal Process., vol. 92, no. 11, pp. 2718-2722, 2012.

Introduction



- ? the fault detection problem
- Li W, Yan Y, Bao J. Dissipativity-based distributed fault diagnosis for plantwide chemical process. *J Process Control.* 2020; 96: 37-48.
- El Zhong M, Xve T, Song Y, Ding SX, Ding EL. Parity space vector machine approach to robust fault detection for linear discrete-time systems. *IEEE Trans Syst Man Cybern Syst.* 2021; 51(7): 4251-4261.



the results do not consider the **impulsive phenomena**.



★ deal with fault detection issue of linear discrete-time impulsive systems.

Method



In this article, we study the **mixed dissipativity** based fault detection problem for a class of **discrete-time impulsive systems**.



- a novel mixed fault sensitivity and mixed disturbance insensitivity condition;
- the novel mixed dissipativity based fault detection approach is developed for discrete-time impulsive systems.

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System model



$$\begin{cases} x_{k+1} = Ax_k + Df_k + E\omega_k, & k \neq k_m, \\ x_{k_m+1} = A_{\mathbf{I}}x_{k_m} + D_{\mathbf{I}}f_{k_m} + E_{\mathbf{I}}\omega_{k_m}, & k = k_m, \\ y_k = Cx_k + Wf_k, & k \neq k_m, \\ y_{k_m} = C_{\mathbf{I}}x_{k_m} + W_{\mathbf{I}}f_{k_m}, & k = k_m, \end{cases}$$
(1)

- \triangleright x_k , y_k : state vector, system output;
- $ightharpoonup f_k$: fault signal to be detected;
- $\triangleright \omega_k$: external disturbance;
- ▶ $A, C, D, E, W, A_{\mathcal{I}}, C_{\mathcal{I}}, D_{\mathcal{I}}, E_{\mathcal{I}}, W_{\mathcal{I}}$: known matrices with appropriate dimensions.

 \Rightarrow \mathcal{I} : impulse



System model



$$\begin{cases} x_{k+1} = Ax_k + Df_k + E\omega_k, & k \neq k_m, \\ x_{k_m+1} = A_{\mathcal{I}}x_{k_m} + D_{\mathcal{I}}f_{k_m} + E_{\mathcal{I}}\omega_{k_m}, & k = k_m, \\ y_k = Cx_k + Wf_k, & k \neq k_m, \\ y_{k_m} = C_{\mathcal{I}}x_{k_m} + W_{\mathcal{I}}f_{k_m}, & k = k_m, \end{cases}$$

- ▶ $\{k_m\}_{m \in \mathbb{N}}$: impulsive sequence $(0 = k_0 < k_1 < \cdots < k_m < \cdots)$
- $au_m =: k_{m+1} k_m$: impulsive interval

$$0 < \tau_m < \tau < +\infty$$

where τ is the positive constant which represents the **maximum impulsive interval**.

Aims



Construct a residual-based fault diagnoser such that

- 1) sensitive to the fault signal (fault sensitivity)
- 2) insensitive to the exogenous disturbance (disturbance insensitivity)
- fault sensitivity: the diagnostics unit can quickly and accurately identify fault signals. (high accuracy)
- **disturbance insensitivity**: the diagnostic device can effectively filter out interference signals that are not related to the fault and avoid false alarms. (**high stability**)

Aims



- 3) fault sensitivity + disturbance insensitivity conditions

 mixed supply rate

 mixed dissipativity conditions
- ▶ mixed supply rate: A function $(\gamma_c(u_c, y_c), \gamma_d(u_d, y_d))$ is called a mixed supply rate of impulse system if γ_c is locally integrable and γ_d is locally summable



Fault diagnoser design



▶ First, a fault diagnoser can be designed as follows:

$$\begin{cases} x_{k+1} = Ax_k + Df_k + E\omega_k, \\ x_{k_m+1} = A_{\mathcal{I}}x_{k_m} + D_{\mathcal{I}}f_{k_m} + E_{\mathcal{I}}\omega_{k_m}, \\ y_k = Cx_k + Wf_k, \\ y_{k_m} = C_{\mathcal{I}}x_{k_m} + W_{\mathcal{I}}f_{k_m}, \end{cases} \Rightarrow \begin{cases} \hat{x}_{k+1} = A\hat{x}_k + L\left(y_k - \hat{y}_k\right), \\ \hat{x}_{k_m+1} = A_{\mathcal{I}}\hat{x}_{k_m} + L_{\mathcal{I}}\left(y_{k_m} - \hat{y}_{k_m}\right), \\ \hat{y}_k = C\hat{x}_k, \\ \hat{y}_{k_m} = C_{\mathcal{I}}\hat{x}_{k_m}, \end{cases}$$

- \hat{y}_k , \hat{y}_{k_m} : the estimates of y_k and y_{k_m} ;
- ▶ L, $L_{\mathcal{I}}$: the gains to be designed.
- ▶ Second, the residuals are defined by

$$\begin{cases} r_k = \textit{M}(y_k - \hat{y}_k), & k \neq k_m, \\ r_{k_m} = \textit{M}_{\mathcal{I}}(y_k - \hat{y}_k), & k = k_m, \end{cases}$$

 \blacktriangleright M, $M_{\mathcal{I}}$: the residual gain matrices to be designed as well.



 \star determine the matrices $L, L_{\mathcal{I}}, M, M_{\mathcal{I}}$.



Impulsive error dynamics



Denote estimation error as $e_k = x_k - \hat{x}_k$ and $e_{k_m} = x_{k_m} - \hat{x}_{k_m}$.

$$\begin{cases} x_{k+1} = Ax_k + Df_k + E\omega_k, \\ x_{k_m+1} = A_{\mathcal{I}}x_{k_m} + D_{\mathcal{I}}f_{k_m} + E_{\mathcal{I}}\omega_{k_m}, \\ y_k = Cx_k + Wf_k, \\ y_{k_m} = C_{\mathcal{I}}x_{k_m} + W_{\mathcal{I}}f_{k_m}, \end{cases} \begin{cases} \hat{x}_{k+1} = A\hat{x}_k + L\left(y_k - \hat{y}_k\right), \\ \hat{x}_{k_m+1} = A_{\mathcal{I}}\hat{x}_{k_m} + L_{\mathcal{I}}\left(y_{k_m} - \hat{y}_{k_m}\right), \\ \hat{y}_k = C\hat{x}_k, \\ \hat{y}_{k_m} = C_{\mathcal{I}}\hat{x}_{k_m}, \end{cases}$$

$$\Rightarrow \begin{cases} e_{k+1} = Ae_k + E\omega_k + Df_k - L\left(y_k - \hat{y}_k\right), & k \neq k_m, \\ e_{k_m+1} = A_{\mathcal{I}}e_{k_m} + E_{\mathcal{I}}\omega_{k_m} + D_{\mathcal{I}}f_{k_m} - L_{\mathcal{I}}\left(y_{k_m} - \hat{y}_{k_m}\right), & k = k_m. \end{cases}$$

Impulsive error dynamics



$$\begin{cases} e_{k+1} = Ae_k + E\omega_k + Df_k - L(y_k - \hat{y}_k), & k \neq k_m, \\ e_{k_m+1} = A_{\mathcal{I}}e_{k_m} + E_{\mathcal{I}}\omega_{k_m} + D_{\mathcal{I}}f_{k_m} - L_{\mathcal{I}}(y_{k_m} - \hat{y}_{k_m}), & k = k_m. \end{cases}$$

$$\Rightarrow \begin{cases} e_{k+1} = \tilde{A}e_k + E\omega_k + \tilde{M}f_k, k \neq k_m, \\ e_{k_m+1} = \tilde{A}_{\mathcal{I}}e_{k_m} + E_{\mathcal{I}}\omega_{k_m} + \tilde{M}_{\mathcal{I}}f_{k_m}, k = k_m. \end{cases}$$

$$\tilde{A} = A - LC, \tilde{A}_{\mathcal{I}} = A_{\mathcal{I}} - L_{\mathcal{I}}C_{\mathcal{I}}, \tilde{M} = D - LW, \tilde{M}_{\mathcal{I}} = D_{\mathcal{I}} - L_{\mathcal{I}}W_{\mathcal{I}}.$$

$$(2)$$

$$\begin{cases} r_k = M(y_k - \hat{y}_k) \\ r_{k_m} = M_{\mathcal{I}}(y_k - \hat{y}_k) \end{cases} \Rightarrow \begin{cases} r_k = M \operatorname{Ce}_k + M \operatorname{W} f_k, & k \neq k_m, \\ r_{k_m} = M_{\mathcal{I}} \operatorname{C}_{\mathcal{I}} \operatorname{e}_{k_m} + M_{\mathcal{I}} \operatorname{W}_{\mathcal{I}} f_{k_m}, & k = k_m. \end{cases}$$

Aims



fault sensitivity+disturbance insensitivity⇒ Specific mathematical form

① Under zero initial condition and $\omega_k = 0$, the effect of fault f_k on the residual r_k and r_{k_m} should be sufficiently large, that is:

$$\sum_{k=k_0+1, k \neq k_m}^T \|r_k\|^2 + \sum_{l=0}^m \|r_{k_l}\|^2 \ge \beta^2 \sum_{k=k_0+1, k \neq k_m}^T \|f_k\|^2 + \beta^2 \sum_{l=0}^m \|f_{k_l}\|^2.$$

② Under zero initial condition and $f_k = 0$, the effect of exogenous disturbance on the residual should be minimized, that is:

$$\sum_{k=k_0+1, k \neq k_m}^T \|r_k\|^2 + \sum_{l=0}^m \|r_{k_l}\|^2 \le \gamma^2 \sum_{k=k_0+1, k \neq k_m}^T \|\omega_k\|^2 + \gamma^2 \sum_{l=0}^m \|\omega_{k_l}\|^2.$$

Threshold



A fault isolation threshold J_{th} will be designed as:

$$J_r = \left(\sum_{s=k-h, s \neq k_s}^{h} r_s^{\top} r_s + \sum_{k_s \in [k-h, h]} r_{k_s}^{\top} r_{k_s}\right)^{\frac{1}{2}},$$

$$J_{th} = \sup_{\omega \in l_{2e}, f = 0} J_r,$$

 $l_2([0,\infty),\mathbb{R}_n)$ is the space of square summable *n*-dimensional vector-valued functions. The set l_{2e} denotes the extended set of l_2 which consists of the functions whose stime truncation lies in l_2 .

W. Li, Y. Yan, and J. Bao, "Dissipativity-based distributed fault diagnosis for plantwide chemical processes," *Journal of Process Control*, vol. 96, pp. 37-48, Dec. 2020.

l_2 space

A sequence $\{w_k\}$ belongs to the l_2 space if the sum of its squared elements is finite:

$$\sum_{k=0}^{\infty} |w_k|^2 < \infty$$

 $\Rightarrow w_k$ must be bounded and decay over infinite time.

l_{2e} space

A sequence $\{w_k\}$ belongs to the l_{2e} space if it belongs to the l_2 space over some finite time interval. That is, there exists a finite time T such that:

$$\sum_{k=0}^{T} |w_k|^2 < \infty$$

 $\Rightarrow l_{2e}$ allows for signals that are energy-limited over finite periods but not necessarily over infinite periods.

In practical systems, external disturbances are often unpredictable, uncertain, and may persist indefinitely. $\Rightarrow l_2 \otimes l_{2e} \Theta$

Diagnosis



Based on the determined threshold J_{th} , the faults can be detected by comparing J_r with J_{th} according to the following rule:

$$\begin{cases} J_r > J_{th} & \Rightarrow \text{ with fault } \Rightarrow \text{ alarm,} \\ J_r \le J_{th} & \Rightarrow \text{ no faults.} \end{cases}$$

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Mixed dissipative

An impulsive system Σ with input $u_k \in \mathcal{U}_c$, $u_{k_m} \in \mathcal{U}_d$, and output $y_k \in \mathcal{Y}_c$, $y_{k_m} \in \mathcal{Y}_d$ is <u>mixed</u> <u>dissipative</u> under the mixed supply rate (S_c, S_d) , if <u>there exist storage functions</u> $V_c(x_k, k)$ and $V_d(x_k, k)$, $\forall k$ such that

Mixed Dissipativity Analysis For Fault Diagnosis

$$\Delta V_c(x_k, k) < S_c(y_k, u_k), \quad k \neq k_m, \quad \forall u_k \in \mathcal{U}_c,$$

$$\Delta V_d(x_k, k) < S_d(y_{k_m}, u_{k_m}), \quad k = k_m, \quad \forall u_{k_m} \in \mathcal{U}_d,$$

where
$$\Delta V(x_k, k) = V(x_{k+1}, k+1) - V(x_k, k)$$
.

- fault sensitive case the error dynamics without disturbances is mixed dissipative with the mixed supply rate (S_c, S_d) , which defined as $S_c(f_k, r_k) = ||r_k||^2 - \beta^2 ||f_k||^2$ and $S_d(f_{k_m}, r_{k_m}) = ||r_{k_m}||^2 - \beta^2 ||f_{k_m}||^2$.
- disturbance insensitive case the mixed supply rates are designed as $S_c(\omega_k, r_k) = \gamma^2 ||\omega_k||^2 - ||r_k||^2$ and $S_d(\omega_{k_m}, r_{k_m}) = \gamma^2 \|\omega_{k_m}\|^2 - \|r_{k_m}\|^2$

There is no u in the model.

$$\text{mix dissipative } \begin{cases} \Delta V_c(x_k, k) < S_c(y_k, u_k), \\ \Delta V_d(x_k, k) < S_d(y_{k_m}, u_{k_m}), \end{cases}$$

? Why not y_k and u_k .

$$S_c(f_k, \mathbf{r_k}) = ||r_k||^2 - \beta^2 ||f_k||^2$$

$$S_d(f_{k_m}, \mathbf{r_{k_m}}) = ||r_{k_m}||^2 - \beta^2 ||f_{k_m}||^2$$

Note: u_k represents exogenous inputs. Here, it represents either faults f_k or disturbances ω_k .



Mixed dissipativity based system fault sensitivity design

Theorem 1

The error dynamics (2) without disturbances is **mixed** dissipative under the mixed supply rate (S_c, S_d) with $S_c(f_k, r_k) = ||r_k||^2 - \beta^2 ||f_k||^2$ and $S_d(f_{k_m}, r_{k_m}) = ||r_{k_m}||^2 - \beta^2 ||f_{k_m}||^2$, if there exist matrices $Y, Y_{\mathcal{I}}$, positive semi-definite matrices Z, $Z_{\mathcal{I}}$, a positive definite matrix P, scalar β such that the following LMIs hold:

$$\Pi_{1} = \begin{bmatrix} P & PA - YC & PD - YW \\ P + C^{\top}ZC & C^{\top}ZW \\ * & W^{\top}ZW - \beta^{2}I \end{bmatrix} > 0,$$
(3)

$$\Pi_{2} = \begin{bmatrix} P & PA_{\mathcal{I}} - Y_{\mathcal{I}}C_{\mathcal{I}} & PD_{\mathcal{I}} - Y_{\mathcal{I}}W_{\mathcal{I}} \\ P + C_{\mathcal{I}}^{\top}Z_{\mathcal{I}}C_{\mathcal{I}} & C_{\mathcal{I}}^{\top}Z_{\mathcal{I}}W_{\mathcal{I}} \\ * & W_{\mathcal{I}}^{\top}Z_{\mathcal{I}}W_{\mathcal{I}} - \beta^{2}I \end{bmatrix} > 0.$$
(4)



Mixed dissipativity based system fault sensitivity design

In this case, the gains of the desired diagnoser can be obtained as follows:

$$L = P^{-1} Y, \quad L_{\mathcal{I}} = P^{-1} Y_{\mathcal{I}}, \quad Z = M^{\top} M, \quad Z_{\mathcal{I}} = M_{\mathcal{I}}^{\top} M_{\mathcal{I}}$$

The residual gains M and $M_{\mathcal{I}}$ can be obtained by factorizing Z, $Z_{\mathcal{I}}$.

证明.

- ▶ Part 1. Mixed dissipative.
- ▶ Part 2. Mixed fault sensitivity.

Omitted here.





Theorem 2

The impulsive error dynamics (2) without faults is **mixed** dissipative under the mixed supply rate (S_c, S_d) with $S_c(\omega_k, r_k) = \gamma^2 \|\omega_k\|^2 - \|r_k\|^2$ and $S_d(\omega_{k_m}, r_{k_m}) = \gamma^2 \|\omega_{k_m}\|^2 - \|r_{k_m}\|^2$, if there exist matrices $Y, Y_{\mathcal{I}}$, positive semi-definite matrices Z, Z_T , positive definite matrix P, scalar γ such that the following LMIs hold:

$$\Gamma_1 = \begin{bmatrix} P & PA - YC & PE \\ P - C^{\top}ZC & 0 \\ * & \gamma^2 I \end{bmatrix} > 0, \tag{5}$$

$$\Gamma_2 = \begin{bmatrix} P & PA_{\mathcal{I}} - Y_{\mathcal{I}}C_{\mathcal{I}} & PE_{\mathcal{I}} \\ P - C_{\mathcal{I}}^{\top} Z_{\mathcal{I}}C_{\mathcal{I}} & 0 \\ * & \gamma^2 I \end{bmatrix} > 0.$$
 (6)

Mixed dissipativity based system disturbance insensitivity design

In this case, the gains of the desired fault diagnostic observer can be

$$L = P^{-1} Y, \quad L_{\mathcal{I}} = P^{-1} Y_{\mathcal{I}}, \quad Z = M^{\top} M, \quad Z_{\mathcal{I}} = M_{\mathcal{I}}^{\top} M_{\mathcal{I}}$$

The residual gains M and M_T can be obtained by factorizing Z, Z_T .

证明.

- ▶ Part 1. Mixed dissipative.
- ▶ Part 2. Mixed disturbances insensitivity.

Omitted here.

obtained as follows:





Theorem 3

The impulsive error dynamics (2) satisfies the fault sensitivity, disturbances insensitivity conditions simultaneously, if there exist matrices Y, Y_T , positive semi-definite matrices Z, Z_T , a positive definite matrix P, and scalars β , γ such that the following LMIs hold:

$$\max_{\beta,\gamma} \quad \beta - \gamma$$
s.t. $\Pi_1 > 0$, $\Pi_2 > 0$ $\Gamma_1 > 0$, $\Gamma_2 > 0$. (7)

Simultaneous mixed fault sensitivity and disturbances insensitiv

In this case, the gains of the desired fault diagnostic observer can be obtained as follows:

$$L = P^{-1}Y, \quad L_{\mathcal{I}} = P^{-1}Y_{\mathcal{I}}, \quad Z = M^{\top}M, \quad Z_{\mathcal{I}} = M_{\mathcal{I}}^{\top}M_{\mathcal{I}}$$

The residual gains \underline{M} and $\underline{M}_{\underline{I}}$ can be obtained by factorizing \underline{Z} , $\underline{Z}_{\underline{I}}$.

证明.

design

The proof is straightforward with the combination of Theorems 1 and 2.

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$$\begin{cases} x_{k+1} = Ax_k + Df_k + E\omega_k, & k \neq k_m, \\ x_{k_m+1} = A_{\mathcal{I}}x_{k_m} + D_{\mathcal{I}}f_{k_m} + E_{\mathcal{I}}\omega_{k_m}, & k = k_m, \\ y_k = Cx_k + Wf_k, & k \neq k_m, \\ y_{k_m} = C_{\mathcal{I}}x_{k_m} + W_{\mathcal{I}}f_{k_m}, & k = k_m, \end{cases}$$

coefficient matrix

$$A = \begin{bmatrix} 0.3658 & 0.16 \\ 0.6532 & 0.6169 \end{bmatrix}, A_{\mathcal{I}} = \begin{bmatrix} 0.2 & 0 \\ 0 & 0.2 \end{bmatrix}, E_{\mathcal{I}} = \begin{bmatrix} -0.1 \\ 0.7 \end{bmatrix}, W = 1,$$

$$D = \begin{bmatrix} 0.8 \\ -1 \end{bmatrix}, D_{\mathcal{I}} = \begin{bmatrix} 0.7 \\ -1 \end{bmatrix}, C = \begin{bmatrix} 0 \\ 0.1 \end{bmatrix}, C_{\mathcal{I}} = \begin{bmatrix} 0 \\ 0.2 \end{bmatrix}, E = \begin{bmatrix} -0.1 \\ 0.7 \end{bmatrix}, W_{\mathcal{I}} = 1.$$

Gains



▶ impulse sequence, interval

$$k_m = 5l \ (l = 0, 1, 2, \dots) \Rightarrow \tau_m = 5$$

▶ Calculate the LMIs (3), (4) and (5), (6) obtained in Theorems 1 and 2, respectively.

Table 1: Observer gains and other calculated variables

Variables	β	γ	M	M_T	P	L	L_T
Values	2.225	0.7136	4.5115	3.9875	$\begin{bmatrix} 1.4036 & 0.2736 \\ 0.2736 & 0.3453 \end{bmatrix}$	$\begin{bmatrix} 0.3768 \\ 2.843 \end{bmatrix}$	$\begin{bmatrix} 0.3854 \\ 2.7583 \end{bmatrix}$

Noise/Fault



► The system external noise

$$\omega_k = 0.4 \sin(\frac{\pi}{4}k).$$

▶ The fault signal

$$f(x) = \begin{cases} 0.1, & 20 \le k \le 30, \\ 0, & \text{otherwise.} \end{cases}$$

Evaluation of J(k)



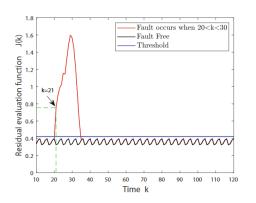


Figure 1: Residual evaluation function J(k)



Mass-spring system



$$m_1\ddot{q}_1(t) + (k_1 + k_2)q_1(t) - k_2q_2(t) = F,$$

 $m_2\ddot{q}_2(t) - k_2q_1(t) + k_2q_2(t) = 0,$

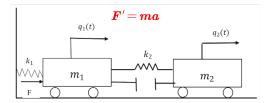
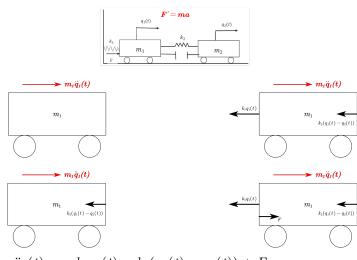


Figure 2: Two-mass systems with constraint buffer

Mass-spring system





$$\Rightarrow m_1\ddot{q}_1(t) = -k_1q_1(t) - k_2(q_1(t) - q_2(t)) + F$$





$$m_1\ddot{q}_1(t) + (k_1 + k_2)q_1(t) - k_2q_2(t) = F,$$

 $m_2\ddot{q}_2(t) - k_2q_1(t) + k_2q_2(t) = 0,$

coefficient

$$m_1 = 1.5$$
kg, $m_2 = 0.5$ kg, $k_1 = 1$ N/m, $k_2 = 0.5$ N/m.

▶ F is the external force and represents the **fault signal** in this mass-spring system.

$$F = \begin{cases} 0.088\text{N}, & 50 \le k \le 55, \\ 0, & \text{otherwise.} \end{cases}$$



▶ the loss of kinetic energy due to a collision

$$m_1 \dot{q}_1(t_m + 1) + m_2 \dot{q}_2(t_m + 1) = m_1 \dot{q}_1(t_m) + m_2 \dot{q}_2(t_m),$$

$$\dot{q}_1(t_m + 1) - \dot{q}_2(t_m + 1) = -\delta(\dot{q}_1(t_m) - \dot{q}_2(t_m)),$$
(8)

where $\delta \in [0,1)$, is the coefficient restitution.

- Haddad WM, Chellaboina V, Nersesov SG. Impulsive and Hybrid Dynamical Systems: Stability, Dissipativity, and Control. *Princeton University Press*; 2006.
- ▶ $x(t) = [q_1(t), \dot{q}_1(t), q_2(t), \dot{q}_2(t)]^{\top}$ the collision occurs when $x \in \mathcal{J} = \{x_1 - x_3 = l\}$
 - \triangleright x_i : the *i*-th component of the state x(t)
 - \triangleright l: the total buffer length
- $y = [x_1^{\top}, x_3^{\top}]^{\top}$





$$\Rightarrow \begin{cases} \dot{x}(t) = Ax(t) + DF, & k \neq k_m, \\ x_{k_m+1} = A_{\mathcal{I}} x_{k_m}, & k = k_m, \end{cases}$$
(9)

where

$$A_{\mathcal{I}} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -\frac{(1+\delta)m_2}{m_1+m_2} & 0 & \frac{(1+\delta)m_2}{m_1+m_2} \\ 0 & 0 & 1 & 0 \\ \frac{(1+\delta)m_1}{m_1+m_2} & 0 & -\frac{(1+\delta)m_1}{m_1+m_2} & 0 \end{bmatrix},$$

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ -\frac{k_1+k_2}{m_1} & 0 & \frac{k_2}{m_1} & 0 \\ 0 & 0 & 0 & 1 \\ \frac{k_2}{2} & 0 & -\frac{k_2}{2} & 0 \end{bmatrix}, D = \begin{bmatrix} 0 \\ \frac{1}{m_1} \\ 0 \\ 0 \end{bmatrix}.$$



▶ Let the sampling interval S = 0.5s

$$\begin{cases} \dot{x}(t) = Ax(t) + DF, & k \neq k_m, \\ x_{k_m+1} = A_{\mathcal{I}} x_{k_m}, & k = k_m, \end{cases} \Rightarrow \begin{cases} x_{k+1} = \bar{A} x_k + H f_k, & k \neq k_m, \\ x_{k_m+1} = A_{\mathcal{I}} x_{k_m}, & k = k_m, \end{cases}$$
(10)

where
$$\bar{A} = e^{AS}$$
, $H = \left(\int_0^S e^{At} dt\right) D$.

▶ Noise

$$\Rightarrow \begin{cases} x_{k+1} = \bar{A}x_k + Hf_k + E\omega_k, & k \neq k_m, \\ x_{k_m+1} = A_{\mathcal{I}}x_{k_m}, & k = k_m, \end{cases}$$
(11)

where
$$\omega_k = \sin\left(\frac{\pi}{4}k\right)$$

Gains



By solving the LMI (7), the feasible solutions are obtained in Table 2.

Table 2: Observer gains and other calculated variables

Variables β γ M LValues 0.7985 0.5698 1.146 $\begin{bmatrix} -0.0938 \\ -0.4743 \\ 0.8897 \end{bmatrix}$

1.6210

Evaluation of J(k)



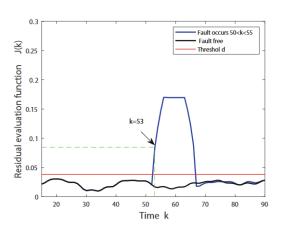


Figure 3: Residual evaluation function J(k)



Thank you for your attention!