

# 凸多面体不确定非线性变时滞系统的鲁棒 $H_\infty$ 控制

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**摘要:** 针对一类同时具有凸多面体不确定性和非线性扰动的变时滞系统, 这里的非线性项满足一种特殊的线性界, 首先利用线性矩阵不等式给出系统强鲁棒稳定且满足  $H_\infty$  性能指标的充分条件; 然后设计状态反馈鲁棒  $H_\infty$  控制器; 最后给出仿真算例, 验证了所得结果的可行性与有效性.

**关键词:** 非线性变时滞系统; 鲁棒  $H_\infty$  控制; 线性矩阵不等式; 凸多面体不确定性

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## Robust $H_\infty$ Control for Time-varying Delay Systems With Nonlinear Perturbation and Polytopic Uncertainty

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**Abstract:** Robust  $H_\infty$  control problem of nonlinear systems with time-varying delay and polytopic uncertainty is discussed. The nonlinear condition satisfying a type of especial linear bound is assumed. By using the linear matrix inequality technique, a sufficient condition for nonlinear time-delay systems, which is asymptotically stable and satisfies  $H_\infty$  performance, is given, and the explicit design method of the robust  $H_\infty$  controller is obtained. Finally, an numerical example is supplied to clarify the feasibility and effectiveness of the proposed results.

**Key words:** nonlinear time-varying delay systems; robust  $H_\infty$  control; linear matrix inequality; polytopic uncertainty

众所周知, 相比范数有界不确定性, 用凸多面体来描述系统中的不确定性是一种非常自然的方法<sup>[1-5]</sup>, 而且用凸多面体描述不确定性比用范数有界描述不确定性保守性更小. 近些年来, 对不确定时滞系统  $H_\infty$  控制理论的研究引起了众多学者的广泛关注<sup>[6-13]</sup>, 同时被逐渐推广到非线性系统中. 文献[14]研究一类不确定非线性系统的鲁棒  $H_\infty$  控制问题, 利用 Hamilton-Jacobi 不等式, 得到了系统鲁棒  $H_\infty$  控制问题可解的充分条件和控制律的具体计算方法, 但是系统模型中并未考虑时滞. 文献[15-16]针对一类含有状态时滞的不确定系统给出了该系统时滞依赖的鲁棒  $H_\infty$  控制器的存在条件及设计方

法, 然而这些文献中的不确定性是传统的范数有界不确定性, 时滞是常量. 文献[17]给出一类非线性时滞系统与时滞相关的  $H_\infty$  控制器的设计方法, 但并未考虑系统不确定性, 且时滞仍旧是常量. 文献[18]针对一类状态和输入都含有时变时滞的不确定非线性系统, 研究了鲁棒  $H_\infty$  控制问题, 该文推广了文献[15]的结果, 但文中的不确定性仍旧是传统的范数有界不确定性. 到目前为止, 对非线性系统中同时存在变时滞和凸多面体不确定性鲁棒  $H_\infty$  控制问题的研究成果还鲜见报道.

本文研究一类具有非线性扰动的变时滞不确定系统的鲁棒  $H_\infty$  控制问题, 通过使用 Lyapunov 函数

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和 linear matrix inequality (LMI) 方法, 给出系统鲁棒  $H_\infty$  控制器存在的充分条件和详细设计方法.

### 1 问题描述

研究下面的带有非线性扰动的变时滞系统

$$\begin{cases} \dot{x}(t) = (A_1 + \Delta A_1)x(t) + (A_2 + \Delta A_2)x(t-d(t)) + \\ (B_1 + \Delta B_1)u(t) + (B_2 + \Delta B_2)w(t) + \\ f(x(t), x(t-d(t)), t) \\ z(t) = (C_1 + \Delta C_1)x(t) + (C_2 + \Delta C_2)x(t-d(t)) + \\ (D_1 + \Delta D_1)u(t) + (D_2 + \Delta D_2)w(t) \\ x(t) = 0, t \leq 0 \end{cases} \quad (1)$$

式中:  $x(t) \in \mathbb{R}^n$  为系统的状态;  $w(t) \in \mathbb{R}^q$  为外界扰动;  $z(t) \in \mathbb{R}^p$  为系统输出;  $u(t) \in \mathbb{R}^m$  为控制输入;  $A_i, B_i, C_i, D_i, i=1, 2$  为给定维数的常数矩阵;  $\Delta A_i, \Delta B_i, \Delta C_i, \Delta D_i, i=1, 2$  为不确定矩阵;  $d(t)$  为变时滞, 同时满足

$$0 \leq d(t) \leq d < \infty, \dot{d}(t) \leq \bar{d} < 1 \quad (2)$$

令  $f = f(x(t), x(t-d(t)), t)$ , 并且满足

$$f^T f \leq x^T(t) F_1 x(t) + 2x^T(t) F_2 x(t-d(t)) + x^T(t-d(t)) F_3 x(t-d(t)) \quad (3)$$

式中  $F_i (i=1, 2, 3)$  为对称矩阵, 且  $\begin{bmatrix} F_1 & F_2 \\ F_2 & F_3 \end{bmatrix} > 0$ .

假设不确定矩阵具有如下的凸多面体不确定形式:

$$\Delta A_1 = \left\{ \sum_{i_1=1}^{\lambda_1} \alpha_{i_1} E_{i_1} : \sum_{i_1=1}^{\lambda_1} \alpha_{i_1} = 1, \alpha_{i_1} \geq 0 \right\}$$

$$\Delta A_2 = \left\{ \sum_{i_2=1}^{\lambda_2} \beta_{i_2} S_{i_2} : \sum_{i_2=1}^{\lambda_2} \beta_{i_2} = 1, \beta_{i_2} \geq 0 \right\}$$

$$\Delta B_1 = \left\{ \sum_{i_3=1}^{\lambda_3} \xi_{i_3} G_{i_3} : \sum_{i_3=1}^{\lambda_3} \xi_{i_3} = 1, \xi_{i_3} \geq 0 \right\}$$

$$\Omega = \begin{bmatrix} \bar{A}^T P + P \bar{A} + Q & (3d+1)F_2 & -PA_2 & dA_1^T & dA_1^T & (3d+1)F_1 & P & 0 & 0 \\ * & -(1-\bar{d})Q & 0 & dA_2^T & 0 & 0 & 0 & dA_2^T & (3d+1)F_3 \\ * & * & -\frac{1-\bar{d}}{d}I & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & -dI & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & -dI & 0 & 0 & 0 & 0 \\ * & * & * & * & * & -(3d+1)F_1 & 0 & 0 & 0 \\ * & * & * & * & * & * & -I & 0 & 0 \\ * & * & * & * & * & * & * & -dI & 0 \\ * & * & * & * & * & * & * & * & -(3d+1)F_3 \end{bmatrix} < 0 \quad (8)$$

$$\Delta B_2 = \left\{ \sum_{i_4=1}^{\lambda_4} \delta_{i_4} M_{i_4} : \sum_{i_4=1}^{\lambda_4} \delta_{i_4} = 1, \delta_{i_4} \geq 0 \right\}$$

$$\Delta C_1 = \left\{ \sum_{i_5=1}^{\lambda_5} \varepsilon_{i_5} N_{i_5} : \sum_{i_5=1}^{\lambda_5} \varepsilon_{i_5} = 1, \varepsilon_{i_5} \geq 0 \right\}$$

$$\Delta C_2 = \left\{ \sum_{i_6=1}^{\lambda_6} \chi_{i_6} L_{i_6} : \sum_{i_6=1}^{\lambda_6} \chi_{i_6} = 1, \chi_{i_6} \geq 0 \right\}$$

$$\Delta D_1 = \left\{ \sum_{i_7=1}^{\lambda_7} \sigma_{i_7} H_{i_7} : \sum_{i_7=1}^{\lambda_7} \sigma_{i_7} = 1, \sigma_{i_7} \geq 0 \right\}$$

$$\Delta D_2 = \left\{ \sum_{i_8=1}^{\lambda_8} \gamma_{i_8} R_{i_8} : \sum_{i_8=1}^{\lambda_8} \gamma_{i_8} = 1, \gamma_{i_8} \geq 0 \right\} \quad (4)$$

式中:  $E_{i_1}, S_{i_2}, G_{i_3}, M_{i_4}, N_{i_5}, L_{i_6}, H_{i_7}, R_{i_8}$  为具有适当维数的常数矩阵;  $\alpha_{i_1}, \beta_{i_2}, \xi_{i_3}, \delta_{i_4}, \varepsilon_{i_5}, \chi_{i_6}, \sigma_{i_7}, \gamma_{i_8}$  为不确定参数.

本文的目的是设计有记忆鲁棒  $H_\infty$  控制器

$$u(t) = K_1 x(t) + K_2 x(t-d(t)) \quad (5)$$

使得式(1)的闭环系统对给定的正常数  $\gamma$  满足: 1) 在  $w(t) = 0$  时是鲁棒渐近稳定的; 2) 对给定的  $\gamma > 0$ , 及任意非零  $w(t) \in l_2[0, \infty)$ , 有

$$\int_0^\infty (\|z(t)\|^2 - \gamma^2 \|w(t)\|^2) dt \leq 0 \quad (6)$$

式(1)的标称系统为

$$\begin{cases} \dot{x}(t) = A_1 x(t) + A_2 x(t-d(t)) + B_2 w(t) + f \\ z(t) = C_1 x(t) + C_2 x(t-d(t)) + D_2 w(t) \\ x(t) = 0, t \leq 0 \end{cases} \quad (7)$$

### 2 主要结果

**定理 1** 对给定的正标量  $d, \bar{d}$  及满足式(2)的  $d(t)$ , 式(7)所代表的系统是鲁棒渐近稳定的. 假如存在对称正定矩阵  $P$  和  $Q$ , 使得线性矩阵不等式(8)成立.

式中:  $\bar{A} = A_1 + A_2$ .

证明: 选取 Lyapunov 函数为

$$V(x(t)) = x^T(t)Px(t) + \int_{t-d(t)}^t x^T(s)Qx(s)ds + \int_{-d(t)}^0 \int_{t+a}^t \dot{x}^T(s)\dot{x}(s)dsda \quad (9)$$

于是

$$\dot{x}(t) = \bar{A}x(t) - A_2 \int_{t-d(t)}^t \dot{x}(s)ds + f \quad (10)$$

从而,  $V(x(t))$  沿闭环系统式(10)对时间  $t$  求导数, 有

$$\begin{aligned} \dot{V}(x(t)) &= \dot{x}^T(t)Px(t) + x^T(t)P\dot{x}(t) + \\ &x^T(t)Qx(t) - x^T(t-d(t))Qx(t-d(t))(1-\dot{d}(t)) + \\ &d(t)\dot{x}^T(t)\dot{x}(t) - (1-\dot{d}(t)) \int_{t-d(t)}^t \dot{x}^T(s)\dot{x}(s)ds \leq \\ &x^T(t)[\bar{A}^TP + P\bar{A} + Q + P^2 + (3d+1)F_1 + \end{aligned}$$

$$\bar{\Omega} = \begin{bmatrix} \bar{A}^TP + P\bar{A} + Q & (4d+1)F_2 & -PA_2 & PB_2 & dA_1^T & C_1^T & dA_1^T & (4d+1)F_1 & P & 0 & 0 & 0 \\ * & -(1-\bar{d})Q & 0 & 0 & dA_2^T & C_2^T & 0 & 0 & 0 & dA_2^T & (4d+1)F_3 & 0 \\ * & * & -\frac{1-\bar{d}}{d}I & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & -\gamma^2 I & dB_2^T & D_2^T & 0 & 0 & 0 & 0 & 0 & dB_2^T \\ * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & -I & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & -(4d+1)F_1 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & -I & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & * & -dI & 0 & 0 \\ * & * & * & * & * & * & * & * & * & * & -(4d+1)F_3 & 0 \\ * & * & * & * & * & * & * & * & * & * & * & -dI \end{bmatrix} < 0 \quad (11)$$

证明: 选取 Lyapunov 函数如式(9), 则

$$\begin{aligned} \dot{V}(x(t)) + \|z(t)\|^2 - \gamma^2 \|w(t)\|^2 \leq \\ x^T(t)[\bar{A}^TP + P\bar{A} + Q + P^2 + (4d+1)F_1 + \\ 2dA_1^TA_1 + C_1^TC_1]x(t) + 2x^T(t)(PB_2 + dA_1^TB_2 + \\ C_1^TD_2)w(t) - 2x^T(t)PA_2 \int_{t-d(t)}^t \dot{x}(s)ds + \\ 2x^T(t)[dA_1^TA_2 + (4d+1)F_2 + C_1^TC_2]x(t-d(t)) + \\ w^T(t)[2dB_2^TB_2 + D_2^TD_2 - \gamma^2 I]w(t) + \\ x^T(t-d(t))[2dA_2^TA_2 + (4d+1)F_3 + (\bar{d}-1)Q + \\ C_2^TC_2]x(t-d(t)) + 2x^T(t-d(t))[dA_2^TB_2 + C_2^TD_2] \cdot \\ w(t) - \frac{1-\bar{d}}{d} \left( \int_{t-d(t)}^t \dot{x}(s)ds \right)^T \left( \int_{t-d(t)}^t \dot{x}(s)ds \right) \end{aligned}$$

由式(11)可知

$$\begin{aligned} 2dA_1^TA_1]x(t) - 2x^T(t)PA_2 \int_{t-d(t)}^t \dot{x}(s)ds + \\ 2x^T(t)[dA_1^TA_2 + (3d+1)F_2]x(t-d(t)) - \\ \frac{1-\bar{d}}{d} \left( \int_{t-d(t)}^t \dot{x}(s)ds \right)^T \left( \int_{t-d(t)}^t \dot{x}(s)ds \right) + \\ x^T(t-d(t))[2dA_2^TA_2 + (3d+1)F_3 + \\ (\bar{d}-1)Q]x(t-d(t)) \end{aligned}$$

从而由不等式(8)可知

$$\dot{V}(x(t)) \leq M^T(t)\bar{\Omega}M(t) < 0$$

其中

$$M(t) = \left[ x^T(t)x^T(t-d(t)) \left( \int_{t-d(t)}^t \dot{x}(s)ds \right)^T \right]^T$$

因此由 Lyapunov 稳定性定理知, 式(7)是鲁棒渐近稳定的, 从而式(1)是鲁棒渐近稳定的 ( $w(t) = 0$ ).

**定理 2** 对给定的正标量  $d, \bar{d}$  及满足式(2)的  $d(t)$ , 系统(7)满足  $H_\infty$  性能指标. 如果存在对称正定矩阵  $P, Q$ , 线性矩阵不等式(11)成立.

$$\begin{aligned} \dot{V}(x(t)) + \|z(t)\|^2 - \gamma^2 \|w(t)\|^2 \leq \\ N^T(t)\bar{\Omega}N(t) < 0 \end{aligned}$$

其中

$$N(t) =$$

$$\left[ x^T(t)x^T(t-d(t)) \left( \int_{t-d(t)}^t \dot{x}(s)ds \right)^T w^T(t) \right]^T$$

从而

$$\begin{aligned} \int_0^\infty (\|z(t)\|^2 - \gamma^2 \|w(t)\|^2) dt < \\ - \int_0^\infty \dot{V}(x(t)) dt = 0 \end{aligned}$$

因此该系统满足  $H_\infty$  性能指标 ( $x(0) = 0$ ).

**定义 1** 对给定的正标量  $d, \bar{d}$  及满足式(2)的时变时滞  $d(t)$ , 如果存在对称正定矩阵  $P, Q$ , 使得

对所有允许的不确定性,当  $u(t) = 0$  时,线性矩阵不等式(12)成立

$$\bar{\Omega}_\Delta = \begin{bmatrix} \bar{A}_\Delta^T P + P \bar{A}_\Delta + Q & (4d+1)F_2 & -PA_{2\Delta} & PB_{2\Delta} & dA_{1\Delta}^T & C_{1\Delta}^T & dA_{1\Delta}^T & (4d+1)F_1 & P & 0 & 0 & 0 \\ * & -(1-\bar{d})Q & 0 & 0 & dA_{2\Delta}^T & C_{2\Delta}^T & 0 & 0 & 0 & dA_{2\Delta}^T & (4d+1)F_3 & 0 \\ * & * & -\frac{1-\bar{d}}{d}I & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & -\gamma^2 I & dB_{2\Delta}^T & D_{2\Delta}^T & 0 & 0 & 0 & 0 & 0 & dB_{2\Delta}^T \\ * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & -I & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & -(4d+1)F_1 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & -I & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & * & -dI & 0 & 0 \\ * & * & * & * & * & * & * & * & * & * & -(4d+1)F_3 & 0 \\ * & * & * & * & * & * & * & * & * & * & * & -dI \end{bmatrix} < 0 \quad (12)$$

则称不确定时滞系统式(1)是强鲁棒渐近稳定且满足  $H_\infty$  性能指标.

标的充分条件是:对给定的正标量  $d, \bar{d}$  及满足式(2)的时变时滞  $d(t)$ ,存在对称正定矩阵  $P, Q$ ,使得线性矩阵不等式(13)成立.

**定理 3** 对不确定矩阵满足凸多面体不确定结构式(4),式(1)是鲁棒渐近稳定且满足  $H_\infty$  性能指

$$\tilde{\Omega} = \begin{bmatrix} \psi_{11} & (4d+1)F_2 & \psi_{13} & \psi_{14} & \psi_{15} & \psi_{16} & \psi_{15} & (4d+1)F_1 & P & 0 & 0 & 0 \\ * & -(1-\bar{d})Q & 0 & 0 & \psi_{25} & \psi_{26} & 0 & 0 & 0 & \psi_{25} & (4d+1)F_3 & 0 \\ * & * & -\frac{1-\bar{d}}{d}I & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & -\gamma^2 I & \psi_{45} & \psi_{46} & 0 & 0 & 0 & 0 & 0 & \psi_{45} \\ * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & -I & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & -(4d+1)F_1 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & -I & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & * & -dI & 0 & 0 \\ * & * & * & * & * & * & * & * & * & * & -(4d+1)F_3 & 0 \\ * & * & * & * & * & * & * & * & * & * & * & -dI \end{bmatrix} < 0 \quad (13)$$

式中:

$$\begin{aligned} \psi_{11} &= (A_1 + A_2 + E_{i_1} + S_{i_2})^T P + P(A_1 + A_2 + E_{i_1} + S_{i_2}) + Q, \psi_{13} = -P[A_2 + S_{i_2}] \\ \psi_{14} &= P[B_2 + M_{i_4}], \psi_{15} = d[A_1 + E_{i_1}]^T \\ \psi_{16} &= [C_1 + N_{i_5}]^T, \psi_{25} = d[A_2 + S_{i_2}]^T \\ \psi_{26} &= [C_2 + L_{i_6}]^T, \psi_{45} = d[B_2 + M_{i_4}]^T \\ \psi_{46} &= [D_2 + R_{i_8}]^T \end{aligned}$$

该定理证明与文献[19]中定理2的证明类似,故略去.

### 3 鲁棒 $H_\infty$ 控制器的设计

**定理 4** 对给定的正标量  $d, \bar{d}$  及满足式(2)的时变时滞  $d(t)$ ,使得对所有允许的不确定性,系统(1)是强鲁棒渐近稳定且满足  $H_\infty$  性能指标的充分条件是:如果存在对称正定矩阵  $X$  和  $M_1 \in \mathbb{R}^{n \times n}$ 、 $M_2 \in \mathbb{R}^{n \times n}$ 、 $M_3 \in \mathbb{R}^{n \times n}$ 、矩阵  $Y_1 \in \mathbb{R}^{m \times n}$ 、 $Y_2 \in \mathbb{R}^{m \times n}$ ,使得线性矩阵不等式(14)成立.

$$\bar{\Sigma}_\Delta = \begin{bmatrix} \bar{\psi}_{11} & \bar{\psi}_{12} & \bar{\psi}_{13} & \bar{\psi}_{14} & \bar{\psi}_{15} & \bar{\psi}_{16} & \bar{\psi}_{15} & \bar{\psi}_{18} & I & 0 & 0 & 0 \\ * & -(1-\bar{d})M_1 & 0 & 0 & \bar{\psi}_{25} & \bar{\psi}_{26} & 0 & 0 & 0 & \bar{\psi}_{25} & \bar{\psi}_{211} & 0 \\ * & * & -\frac{1-\bar{d}}{d}M_3 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & -\gamma^2 I & \bar{\psi}_{45} & \bar{\psi}_{46} & 0 & 0 & 0 & 0 & 0 & \bar{\psi}_{45} \\ * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & -I & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & -(4d+1)F_1 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & -I & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & * & -dI & 0 & 0 \\ * & * & * & * & * & * & * & * & * & * & -(4d+1)F_3 & 0 \\ * & * & * & * & * & * & * & * & * & * & * & -dI \end{bmatrix} < 0 \tag{14}$$

式中:

$$\begin{aligned} \bar{\psi}_{11} &= (A_\Delta X + B_{1\Delta} Y_1 + B_{1\Delta} Y_2)^\top + (A_\Delta X + B_{1\Delta} Y_1 + B_{1\Delta} Y_2) + M_1, \bar{\psi}_{12} = (4d+1)M_2 \\ \bar{\psi}_{13} &= -(A_{2\Delta} X + B_{1\Delta} Y_2), \bar{\psi}_{14} = B_{2\Delta} \\ \bar{\psi}_{15} &= d(A_{1\Delta} X + B_{1\Delta} Y_1)^\top, \bar{\psi}_{16} = [C_{1\Delta} X + D_{1\Delta} Y_1]^\top \\ \bar{\psi}_{18} &= (4d+1)XF_1, \bar{\psi}_{25} = d(A_{2\Delta} X + B_{1\Delta} Y_2)^\top \\ \psi_{26\Delta} &= (C_{2\Delta} X + D_{1\Delta} Y_2)^\top, \bar{\psi}_{211} = (4d+1)XF_3 \\ \bar{\psi}_{45} &= \psi_{45\Delta}, \bar{\psi}_{46} = \psi_{46\Delta} \end{aligned}$$

如果上述条件满足,则式(5)是式(1)的鲁棒  $H_\infty$  控制器,且控制器为

$$\tilde{\Sigma}_\Delta = \begin{bmatrix} \psi_{11\Delta} & (4d+1)F_2 & \psi_{13\Delta} & \psi_{14\Delta} & \psi_{15\Delta} & \psi_{16\Delta} & \psi_{15\Delta} & (4d+1)F_1 & P & 0 & 0 & 0 \\ * & -(1-\bar{d})Q & 0 & 0 & \psi_{25\Delta} & \psi_{26\Delta} & 0 & 0 & 0 & \psi_{25\Delta} & (4d+1)F_3 & 0 \\ * & * & -\frac{1-\bar{d}}{d}I & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & -\gamma^2 I & \psi_{45\Delta} & \psi_{46\Delta} & 0 & 0 & 0 & 0 & 0 & \psi_{45\Delta} \\ * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & -I & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & -(4d+1)F_1 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & -I & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & * & -dI & 0 & 0 \\ * & * & * & * & * & * & * & * & * & * & -(4d+1)F_3 & 0 \\ * & * & * & * & * & * & * & * & * & * & * & -dI \end{bmatrix} < 0 \tag{16}$$

式中:

$$\begin{aligned} \psi_{11\Delta} &= (A_\Delta + B_{1\Delta} K_1 + B_{1\Delta} K_2)^\top P + P(A_\Delta + B_{1\Delta} K_1 + B_{1\Delta} K_2) + Q, \psi_{13\Delta} = -P(A_{2\Delta} + B_{1\Delta} K_2) \\ \psi_{14\Delta} &= PB_{2\Delta}, \psi_{15\Delta} = d(A_{1\Delta} + B_{1\Delta} K_1)^\top \\ \psi_{16\Delta} &= [C_{1\Delta} + D_{1\Delta} K_1]^\top, \psi_{25\Delta} = d(A_{2\Delta} + B_{1\Delta} K_2)^\top \\ \psi_{26\Delta} &= (C_{2\Delta} + D_{1\Delta} K_2)^\top, \psi_{45\Delta} = dB_{2\Delta}^\top \end{aligned}$$

$$u = Y_1 X^{-1} x(t) + Y_2 X^{-1} x(t-d(t)) \tag{15}$$

证明:当  $u(t) = K_1 x(t) + K_2 x(t-d(t))$  时,则

式(1)的闭环系统为

$$\begin{cases} \dot{x}(t) = (A_{1\Delta} + B_{1\Delta} K_1)x(t) + (A_{2\Delta} + B_{1\Delta} K_2)x(t-d(t)) + B_{2\Delta} w(t) + f(x(t), x(t-d(t)), t) \\ z(t) = (C_{1\Delta} + D_{1\Delta} K_1)x(t) + (C_{2\Delta} + D_{1\Delta} K_2)x(t-d(t)) + D_{2\Delta} w(t) \end{cases}$$

于是由定义1知道,此闭环系统鲁棒渐近稳定且满足  $H_\infty$  性能指标的状态反馈控制器存在的充分条件是:存在对称正定矩阵  $P, Q$  满足线性矩阵不等式(16)

$$\psi_{46\Delta} = D_{2\Delta}^T$$

令  $T = \text{diag}(P^{-1}, P^{-1}, P^{-1}, \overbrace{I, \dots, I}^9)$ , 对不等式 (16) 左端矩阵分别左乘与右乘矩阵  $T$ , 同时记  $X = P^{-1}, Y_1 = K_1 P^{-1}, Y_2 = K_2 P^{-1}, M_1 = X Q X, M_2 = X F_2 X, M_3 = X I X$ , 则可得不等式 (16) 成立等价于式 (14) 有解.

$$\tilde{\Sigma} = \begin{bmatrix} \tilde{\psi}_{11} & \tilde{\psi}_{12} & \tilde{\psi}_{13} & \tilde{\psi}_{14} & \tilde{\psi}_{15} & \tilde{\psi}_{16} & \tilde{\psi}_{15} & \tilde{\psi}_{18} & I & 0 & 0 & 0 \\ * & -(1-\bar{d})M_1 & 0 & 0 & \tilde{\psi}_{25} & \tilde{\psi}_{26} & 0 & 0 & 0 & \tilde{\psi}_{25} & \tilde{\psi}_{211} & 0 \\ * & * & -\frac{1-\bar{d}}{d}M_3 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & -\gamma^2 I & \tilde{\psi}_{45} & \tilde{\psi}_{46} & 0 & 0 & 0 & 0 & 0 & \tilde{\psi}_{45} \\ * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & -I & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & -dI & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & -(4d+1)F_1 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & -I & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & * & -dI & 0 & 0 \\ * & * & * & * & * & * & * & * & * & * & -(4d+1)F_3 & 0 \\ * & * & * & * & * & * & * & * & * & * & * & -dI \end{bmatrix} < 0 \tag{17}$$

式中:

$$\begin{aligned} \tilde{\psi}_{11} &= [(A_1 + A_2 + E_{i_1} + S_{i_2})X + (B_1 + G_{i_3})Y_1 + (B_1 + G_{i_3})Y_2]^T + [(A_1 + A_2 + E_{i_1} + S_{i_2})X + (B_1 + G_{i_3})Y_1 + (B_1 + G_{i_3})Y_2] + M_1 \\ \tilde{\psi}_{12} &= \bar{\psi}_{12} \\ \tilde{\psi}_{13} &= -[(A_2 + S_{i_2})X + (B_1 + G_{i_3})Y_2] \\ \tilde{\psi}_{14} &= B_2 + M_{i_4} \\ \tilde{\psi}_{15} &= d[(A_1 + E_{i_1})X + (B_1 + G_{i_3})Y_1]^T \\ \tilde{\psi}_{16} &= [(C_1 + N_{i_5})X + (D_1 + H_{i_7})Y_1]^T \\ \tilde{\psi}_{18} = \bar{\psi}_{18}, \tilde{\psi}_{25} &= d[(A_2 + S_{i_2})X + (B_1 + G_{i_3})Y_2]^T \\ \tilde{\psi}_{26} &= [(C_2 + L_{i_6})X + (D_1 + H_{i_7})Y_2]^T \\ \tilde{\psi}_{211} &= \bar{\psi}_{211} \\ \tilde{\psi}_{45} &= d[B_2 + M_{i_4}]^T \\ \tilde{\psi}_{46} &= [D_2 + R_{i_8}]^T \end{aligned}$$

该定理证明与定理 3 的证明类似, 略去.

**定理 5** 对不确定矩阵满足凸多面体不确定结构 (4), 对给定的正标量  $d, \bar{d}$  及满足式 (2) 的时变时滞  $d(t)$ , 系统 (1) 是鲁棒渐近稳定且满足  $H_\infty$  性能指标的充分条件是: 如果存在对称正定矩阵  $X$  和  $M_1 \in \mathbb{R}^{n \times n}, M_2 \in \mathbb{R}^{n \times n}, M_3 \in \mathbb{R}^{n \times n}$ , 矩阵  $Y_1 \in \mathbb{R}^{m \times n}, Y_2 \in \mathbb{R}^{m \times n}$ , 使得线性矩阵不等式 (17) 成立.

### 4 数值算例

针对时滞系统 (1), 设系统参数为

$$\begin{aligned} A_1 &= \begin{bmatrix} 2 & 0.5 \\ 0 & 1 \end{bmatrix}, A_2 = \begin{bmatrix} 0.4 & 1 \\ 0.7 & 0.3 \end{bmatrix}, B_1 = \begin{bmatrix} 0.2 \\ 0.1 \end{bmatrix} \\ B_2 &= \begin{bmatrix} 0.1 \\ 0.3 \end{bmatrix}, C_1 = [2 \quad 1], C_2 = [0.1 \quad 0.2] \end{aligned}$$

常数矩阵  $D_1, D_2$  分别取特殊值 0.1, 0.3,

$$\gamma = 1, E_1 = -E_2 = \begin{bmatrix} 0 & 0.8 \\ 0.5 & 1.2 \end{bmatrix}$$

$$S_1 = -S_2 = \begin{bmatrix} 0.1 & 2 \\ 5 & 1.4 \end{bmatrix}$$

$$G_1 = -G_2 = \begin{bmatrix} 0.2 \\ 0.1 \end{bmatrix}, M_1 = -M_2 = \begin{bmatrix} -0.3 \\ -0.2 \end{bmatrix}$$

$$N_1 = -N_2 = [ -0.1 \quad 0.2 ], R_1 = -R_2 = 0.8$$

$$L_1 = -L_2 = [ -0.1 \quad 0.2 ], H_1 = -H_2 = 0.5$$

$$\alpha_1 = \beta_1 = \delta_1 = \varepsilon_1 = \chi_1 = \gamma_1 = \xi_1 = \sigma_1 = \frac{1 - \sin t}{2}$$

$$\alpha_2 = \beta_2 = \delta_2 = \varepsilon_2 = \chi_2 = \gamma_2 = \xi_2 = \sigma_2 = \frac{1 + \sin t}{2}$$

选取非线性摄动

$$f = \begin{bmatrix} \sin[x_1(t) + 0.2x_1(t-d(t))] \\ \sin[(x_2(t) + 0.2x_2(t-d(t)))] \end{bmatrix}$$

于是

$$\begin{aligned} \mathbf{f}^T \mathbf{f} = & \sin^2[(\mathbf{x}_1(t) + 0.2\mathbf{x}_1(t-d(t))) + \\ & \sin^2[(\mathbf{x}_2(t) + 0.2\mathbf{x}_2(t-d(t)))] \leq \\ & [(\mathbf{x}_1(t) + 0.2\mathbf{x}_1(t-d(t)))^2 + ((\mathbf{x}_2(t) + \\ & 0.2\mathbf{x}_2(t-d(t)))^2 = \\ & \mathbf{x}^T(t) \mathbf{F}_1 \mathbf{x}(t) + 2\mathbf{x}^T(t) \mathbf{F}_2 \mathbf{x}(t-d(t)) + \\ & \mathbf{x}^T(t-d(t)) \mathbf{F}_3 \mathbf{x}(t-d(t)) \end{aligned}$$

$$\text{式中: } \mathbf{F}_1 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}; \mathbf{F}_2 = \begin{bmatrix} 0.2 & 0 \\ 0 & 0.2 \end{bmatrix}; \mathbf{F}_3 = \begin{bmatrix} 0.04 & 0 \\ 0 & 0.04 \end{bmatrix}.$$

选取初始条件为  $\mathbf{x}(t) = \begin{bmatrix} -0.4 \\ 0.3 \end{bmatrix}$ ,  $d(t) = 1.5 +$

$0.5\sin t$ . 于是  $d = 2, \bar{d} = 0.5$ . 应用定理 5, 利用 Matlab 求解式(17), 可得

$$\mathbf{X} = \begin{bmatrix} 0.0368 & 0.0073 \\ 0.0073 & 0.1725 \end{bmatrix}$$

$$\mathbf{Y}_1 = \begin{bmatrix} -0.0197 & -0.4222 \end{bmatrix}$$

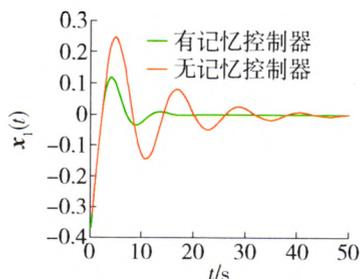
$$\mathbf{Y}_2 = \begin{bmatrix} -0.0129 & -0.0129 \end{bmatrix}$$

于是, 系统(1)的鲁棒  $H_\infty$  控制器为

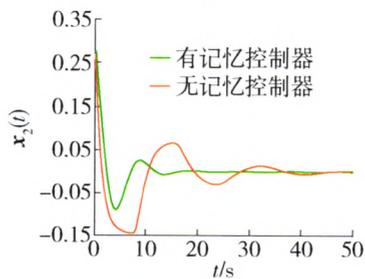
$$\mathbf{u}(t) = \begin{bmatrix} -0.0494 & -2.4457 \end{bmatrix} \mathbf{x}(t) + \begin{bmatrix} -0.3288 & -0.1130 \end{bmatrix} \mathbf{x}(t-d(t))$$

基于上述数据作出式(1)的闭环系统在无记忆状态反馈  $\mathbf{u}(t) = \mathbf{K}\mathbf{x}(t)$  与本文提出的有记忆状态反馈  $\mathbf{u}(t) = \mathbf{K}_1\mathbf{x}(t) + \mathbf{K}_2\mathbf{x}(t-d(t))$  作用下动态响应曲线如图 1 所示.

从图 1 容易看出, 在本文所提出的有记忆状态



(a)  $x_1(t)$  轨线



(b)  $x_2(t)$  轨线

图 1 闭环系统状态响应图

Fig. 1 State response of the closed-loop system

反馈鲁棒  $H_\infty$  控制器作用下的状态曲线能比较快地进入稳定状态, 比在无记忆状态反馈鲁棒  $H_\infty$  控制器作用下的效果要好.

## 5 结论

1) 使用 Lyapunov 稳定性定理, 基于积分不等式及线性矩阵不等式方法, 对给定的带有非线性系统扰动的变时滞进行鲁棒  $H_\infty$  状态反馈控制器设计, 设计的控制器不但能保证闭环系统渐近稳定且满足给定的性能指标  $\gamma$ .

2) 仿真结果表明: 本文所设计的有记忆鲁棒  $H_\infty$  控制器比常规的非记忆控制器作用系统的效果要好得多.

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