

INVESTICE DO ROZVOJE VZDĚLÁVÁNÍ

Robustné PID-regulátory s obmedzeniami

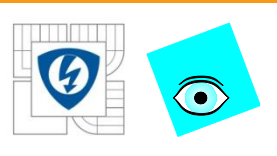
Robust Constrained PID Control

Robust Design of Parallel PI Controller

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Ing. Peter Ťapák, Ph.D.

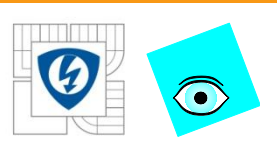
Tato prezentace je spolufinancována Evropským sociálním fondem a státním rozpočtem České republiky.



Objectives

To explain:

- basic possibilities for disturbance compensation in controlling 1st order systems
- To explain some basic rules for robust tuning of the traditional parallel PI controller
- to compare these methods with tuning based on the Performance Portrait method
- To explain basic possibilities for eliminating windup effect
- To explain basic possibilities for avoiding windup effect by different Disturbance Observers



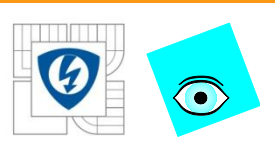
Fundamental Controllers of DC1

- DC1 represents the 2nd row of the Table of fundamental PID controllers
- It includes controllers that are already non-linear, typically depending on effect of constraints, frequently equipped with anti-windup circuitry
- Control signal corresponding to monotonic setpoint step response shows typically one pulse of control

FF = static feedforward control

Pr = predictive (dead time) controllers

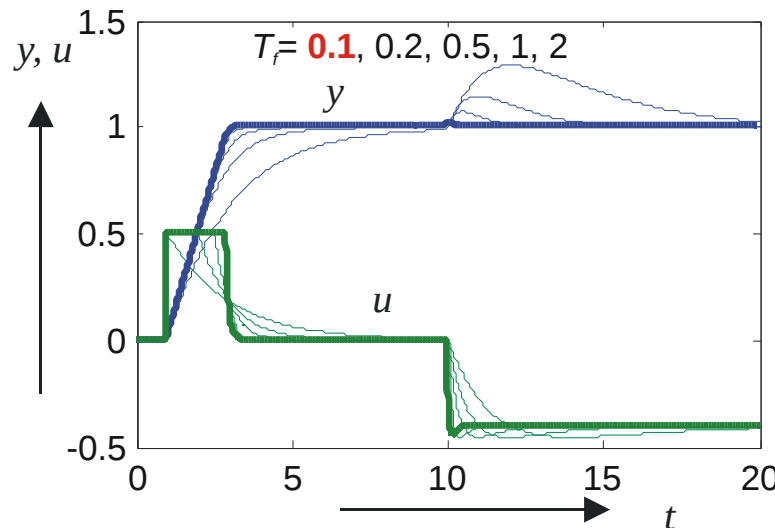
		Dominant dynamics							
Dynamic class	I-action	K	Ke^{-T_d}	$\frac{K_s}{s+a}$	$\frac{K_s e^{-T_d s}}{s+a}$	$\frac{K_{s1}}{s+a_1} + \frac{K_{s2}}{s+a_2}$	$\left[\frac{K_{s1}}{s+a_1} + \frac{K_{s2}}{s+a_2} \right] e^{-T_d s}$	$\frac{K_s}{s^2+a_1 s+a_0}$	$\frac{K_s e^{-T_d s}}{s^2+a_1 s+a_0}$
0	N	FF	FF	FF	FF	FF	FF	FF	FF
	Y	I	PrI	PI	PrPI	PID	PrPID	PID	PrPID
1	N	-	-	P	PrP	P-P	PrP-P	PD	PrPD
	Y	-	-	PI	PrPI	P-PI	PrP-PI	PID	PrPID
2	N	-	-	-	-	-	-	PD	PrPD
	Y	-	-	-	-	-	-	PID	PrPID



Fundamental Solutions DC1

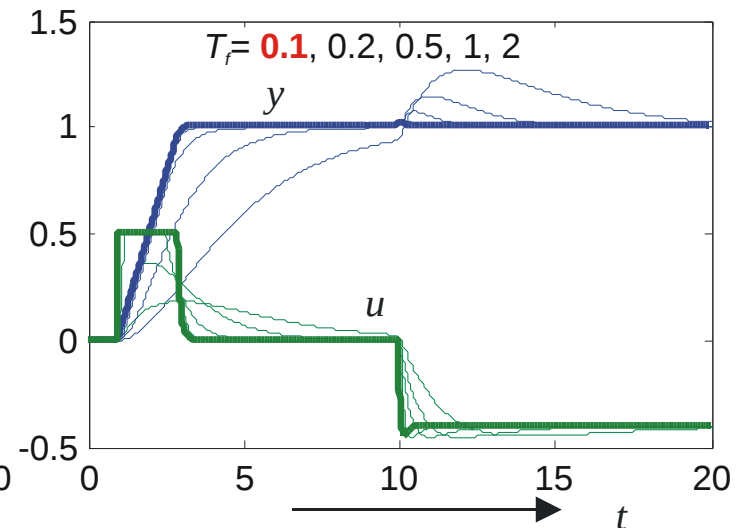
- DC1 includes controllers that are already non-linear, typically depending on effect of constraints, frequently equipped with anti-windup circuitry
- Control signal corresponding to monotonic setpoint step response shows typically one pulse of control

Continuous for $t > 0$

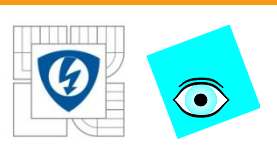


Basic Controllers

Continuous for $\forall t$

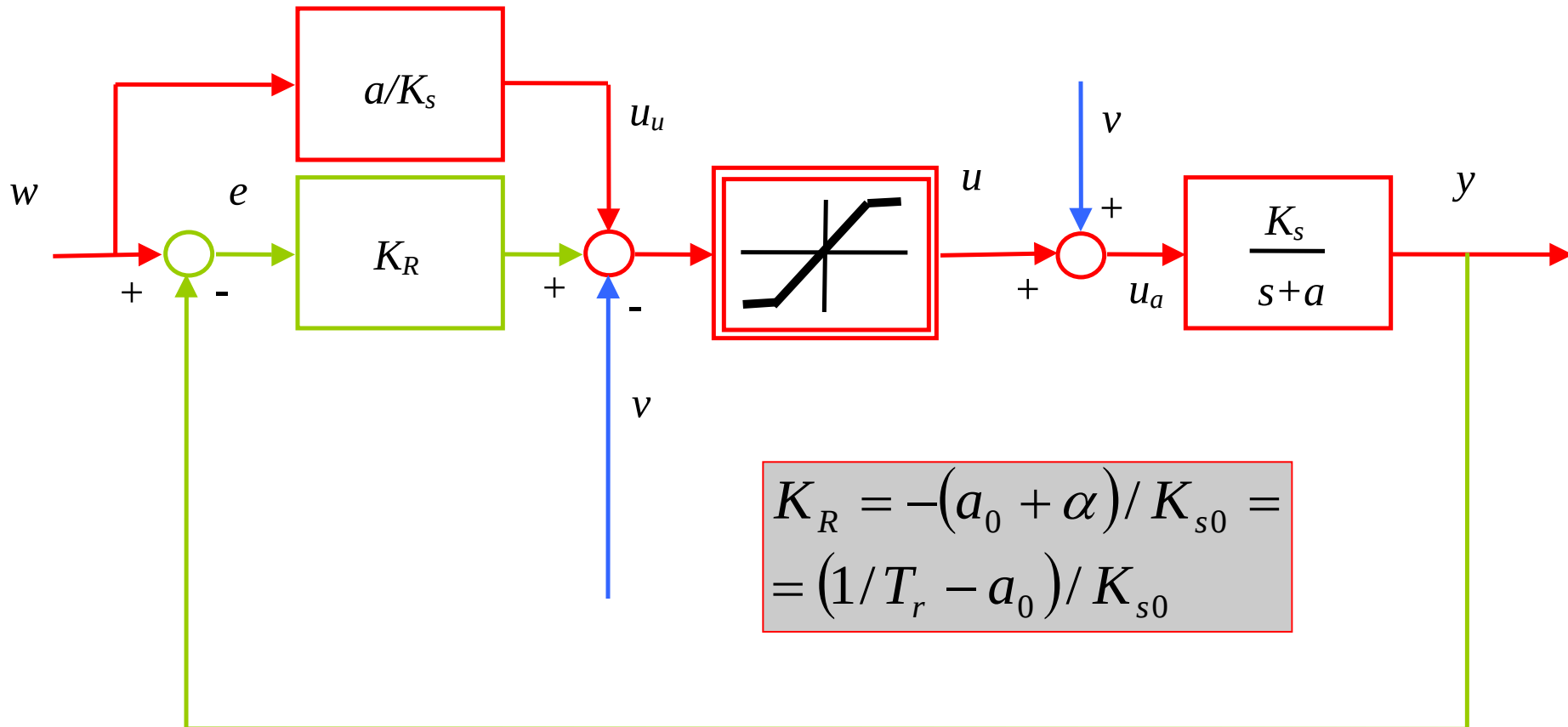


Filtred Controllers



Input Disturbance of 1st Order Plant

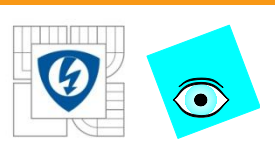
Static feedforward + P-controller + disturbance compensation



$$K_R = -(a_0 + \alpha) / K_{s0} = (1/T_r - a_0) / K_{s0}$$

Measurable disturbance may be compensated

Non-measured disturbances may be reconstructed



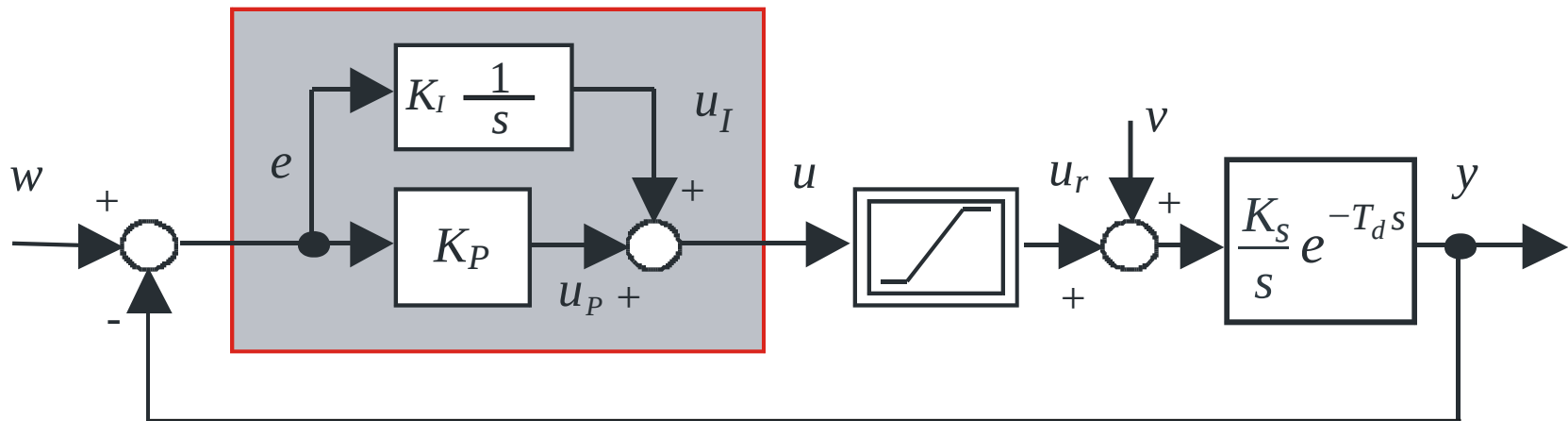
Parallel PI controller

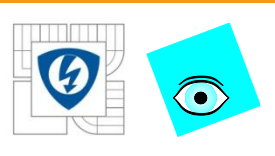
P controller – loop stabilization

I action – disturbance reconstruction (observer)
– disturbance compensation/rejection

In steady state $u_I = -v$

$$\frac{du_I}{dt} = K_I e ; u_I = \int_{-\infty}^t e(t) dt$$





Problem 1

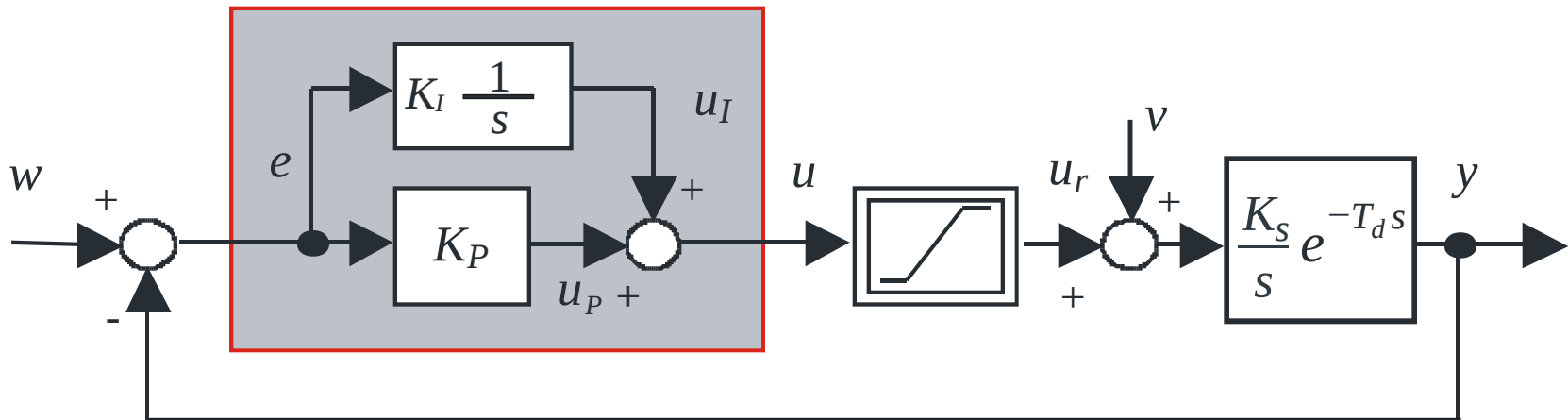
Nominal system

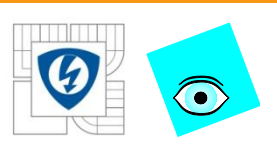
$$K_s = K_{smax} = K_{smin} > 0$$

$$T_d = T_{dmax} = T_{dmin} > 0$$

What is the optimal tuning (for $T_d=0$)?

$$R(s) = \frac{U(s)}{E(s)} = K_P + K_I \frac{1}{s} = K_P \left(1 + \frac{1}{T_i s} \right) = \frac{K_P T_i s + 1}{T_i s}$$





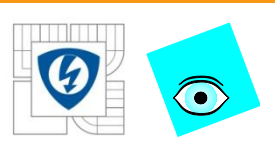
Problem 1

Output transients have always overshooting

One explanation – it is caused by zero in the closed loop transfer function

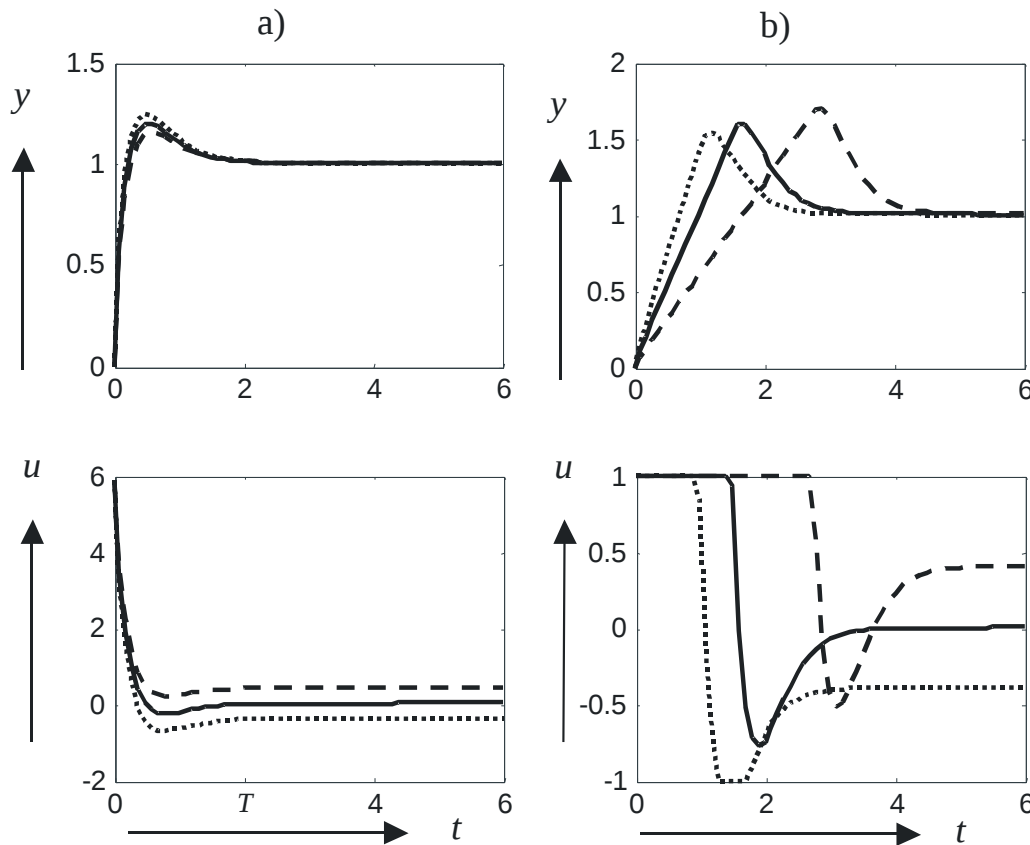
Other explanation – I action integrates during the initial phase of transient responses even in situations with no disturbance – the accumulated signal can be cleared just by changing sign of the control error

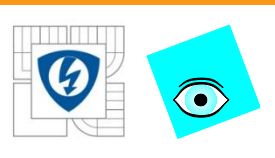
Control constraints prolong phase of wrong integration and enlarge its product – windup effect



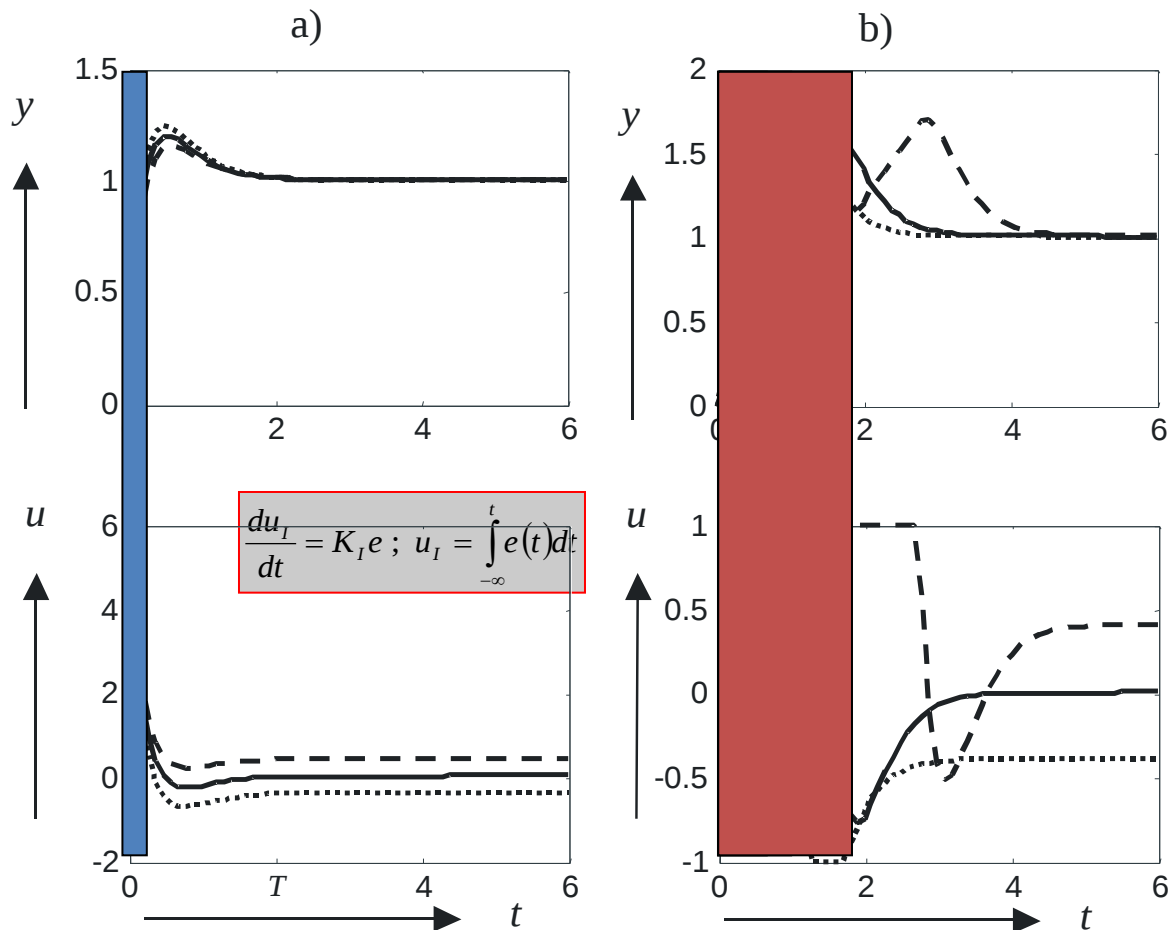
Problem 1

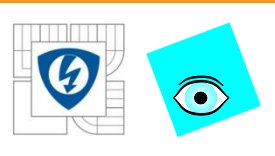
Examples of transient responses for different disturbance v and unconstrained/constrained case





Problem 1



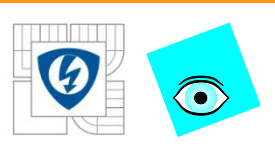


Problem 1

Setpoint-to-output and disturbance-to-output transfer functions ($T_d=0$)

$$F_w(s) = \frac{Y(s)}{W(s)} = \frac{K_s K_p (T_I s + 1)}{s^2 T_I + K_p K_s (T_I s + 1)}$$
$$F_v(s) = \frac{V(s)}{W(s)} = \frac{s K_s T_I}{s^2 T_I + K_p K_s (T_I s + 1)}$$
$$A(s) = s^2 T_I + K_p K_s (T_I s + 1) = T_I (s - s_1)(s - s_2)$$

In steady-states the disturbance is compensated



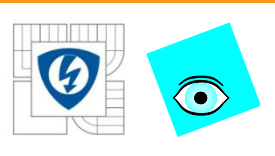
Problem 1

Roots of $A(s)$ (for $T_d=0$)

$$A(s) = s^2 T_I + K_P K_s (T_i s + 1) = T_I (s - s_1)(s - s_2)$$
$$s_{1,2} = \frac{-K_P K_s \pm K_P K_s \sqrt{1 - \frac{4}{K_P K_s T_I}}}{2}$$

Aperiodic transients (see e.g. Skogestad, 2003)

Skogestad, S. Simple analytic rules for model reduction and PID controller tuning. *Journal of Process Control* 13, 2003, 291–309



Problem 1

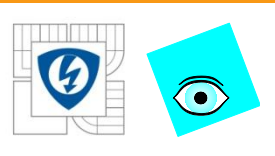
Overshooting and windup are caused by zero of the setpoint-to-output TF. This can be cancelled by prefilter numerator with time constant T_I

Transients may be speeded up by cancelling one pole of $A(s)$ by prefilter numerator $1+bT_I s$

Vítečková, M., Víteček, A.: Two-degree of Freedom Controller Tuning for Integral Plus Time Delay Plants. ICIC Express Letters. An International Journal of Research and

Surveys. Volume 2, Number 3, September 2008, Japan , pp. 225-229

$$F_w(s) = \frac{Y(s)}{W(s)} = \frac{K_s K_p (T_I s + 1)}{s^2 T_I + K_p K_s (T_I s + 1)} ; \quad -\frac{1}{b T_I} = s_1 = -K_p K_s \left(1 + \sqrt{1 - 4[(K_p K_s T_I)]} \right)$$



Problem 1

Prefilter

- Denominator canceling zero of $F_w(s)$
- Numerator canceling slower real pole

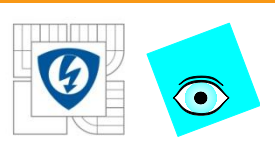
Equivalent solution

Two-Degree-of-Freedom

2DOF PI Controller

$$F_p(s) = \frac{bT_i s + 1}{T_i s + 1}$$

$$U(s) = K_P [bW(s) - Y(s)] + \frac{K_P}{sT_i} [W(s) - Y(s)]$$



Problem 1

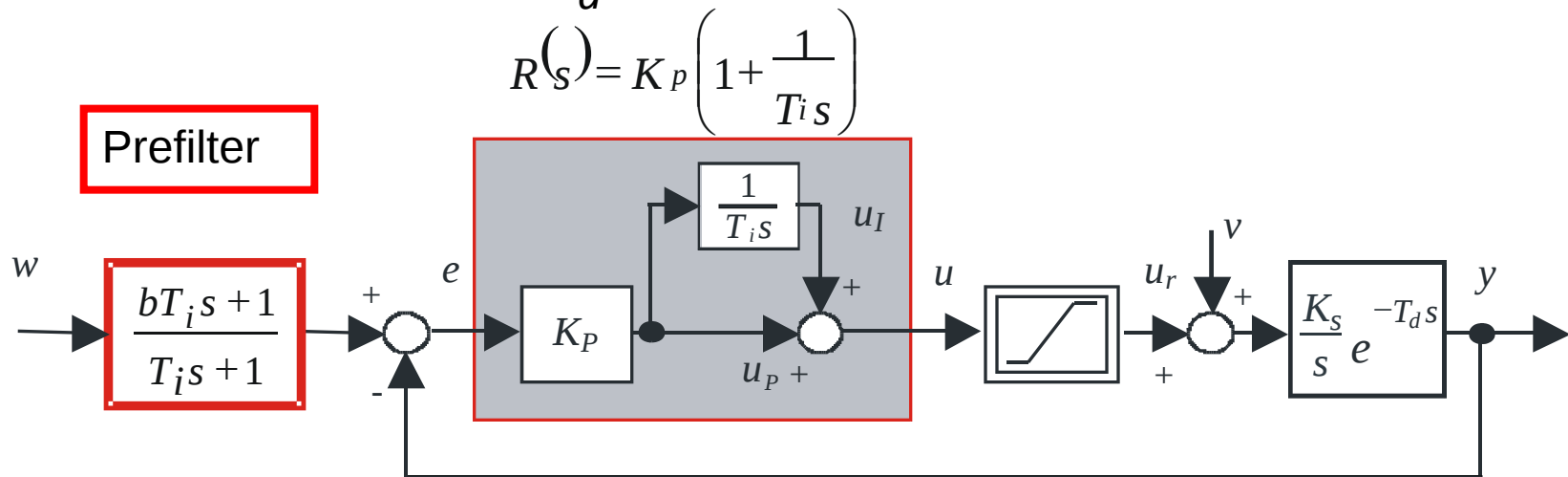
Optimal PI with prefilter (2DOF PI)

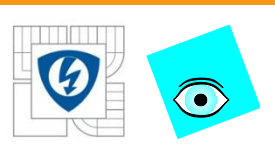
Pole-zero cancellation

Monotonic transients

Low IAE values

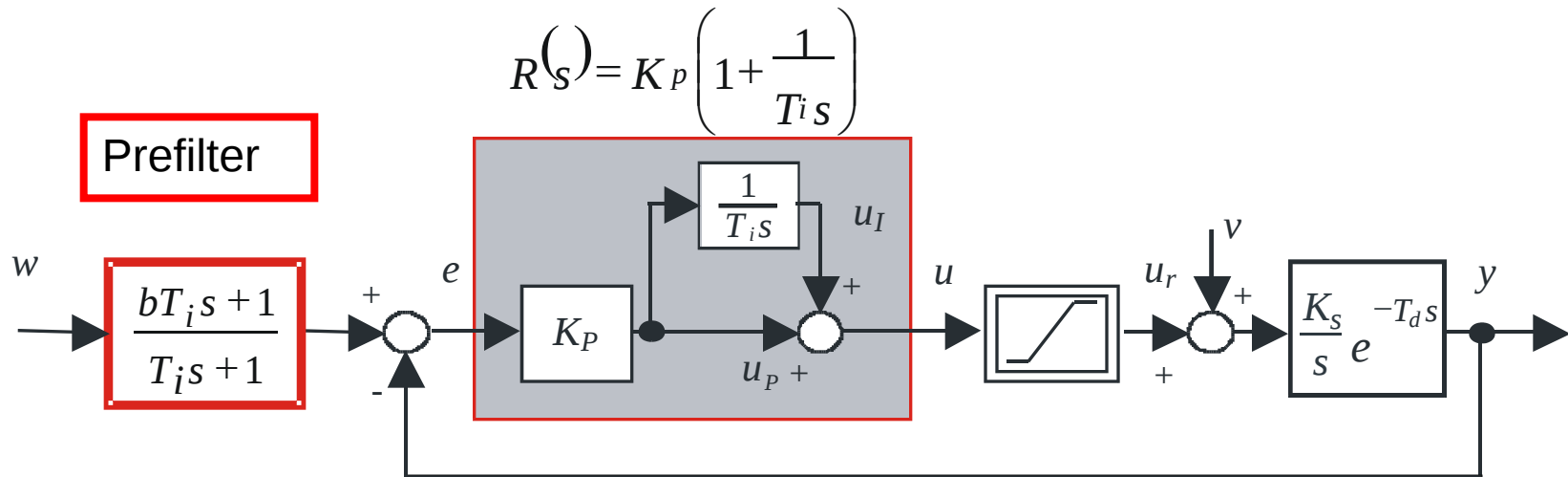
What to do for $T_d > 0$?

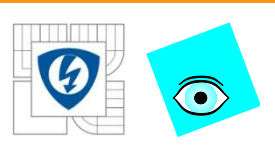




Problem 2 $T_d > 0$

Optimal PI – Tripple Real Dominant Pole TRDP (Vítečková & Víteček, 2008)





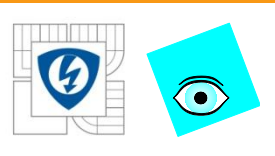
Problem 2

Setpoint-to-Output Transfer Function for $T_d > 0$

$$F_w(s) = \frac{Y(s)}{W(s)} = \frac{K_s K_p (T_i s + 1)}{s^2 T_i e^{T_d s} + K_p K_s (T_i s + 1)}$$
$$A(s) = s^2 T_i e^{T_d s} + K_p K_s (T_i s + 1)$$

Tripple Real Dominant Pole of $A(s)$ corresponds to

$$A(s) = (s - s_0)^3$$



Problem 2

TRDP fulfills conditions

$$A(s_0) = 0 ; \dot{A}(s_0) = 0 ; \ddot{A}(s_0) = 0$$

$$A(s) = s^2 T_i e^{T_d s} + K_p K_s (T_i s + 1)$$

$$\dot{A}(s) = 2s T_i e^{T_d s} + s^2 T_d T_i e^{T_d s} + K_p K_s T_i$$

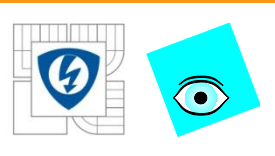
$$\ddot{A}(s) = 2T_i e^{T_d s} + 4s T_d T_i e^{T_d s} + s^2 T_d^2 T_i e^{T_d s}$$

Solution gives

$$s_0 = -(2 - \sqrt{2}) / T_d$$

$$K_p = 2(\sqrt{2} - 1) e^{\sqrt{2} - 2} / (K_s T_d) \approx 0.461 / (K_s T_d)$$

$$T_i = (2\sqrt{2} + 3) T_d \approx 5.828 T_d$$



Problem 2

Prefilter

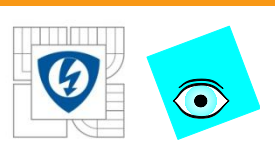
- Denominator canceling zero of $F_w(s)$
- Numerator canceling one pole s_0

$$F_p(s) = \frac{bT_i s + 1}{T_i s + 1}$$

$$bT_i = -1/s_0 \Rightarrow b = \frac{2 - \sqrt{2}}{2} \approx 0.293$$

Equivalent solution – 2DOF PI Controller

$$U(s) = K_P [bW(s) - Y(s)] + \frac{K_P}{sT_i} [W(s) - Y(s)]$$



Problem 2

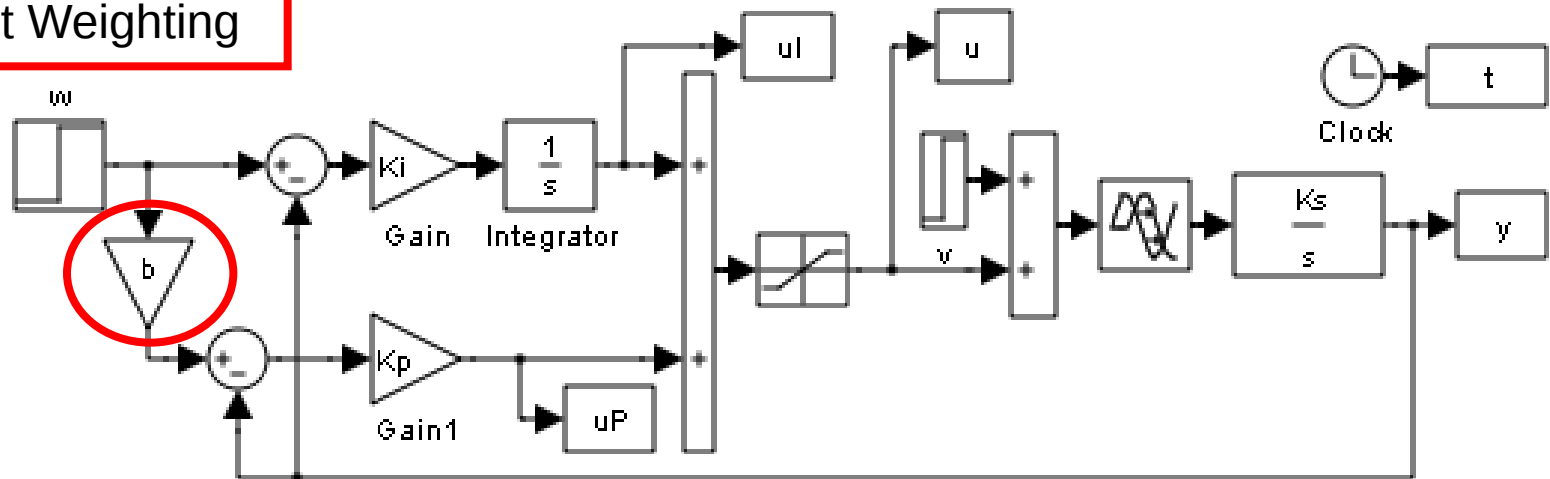
Equivalent solution

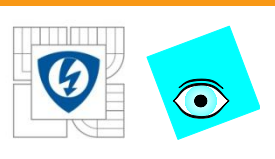
Monotonic transients

Low IAE values

I action does not equal to negative disturbance!

Setpoint Weighting





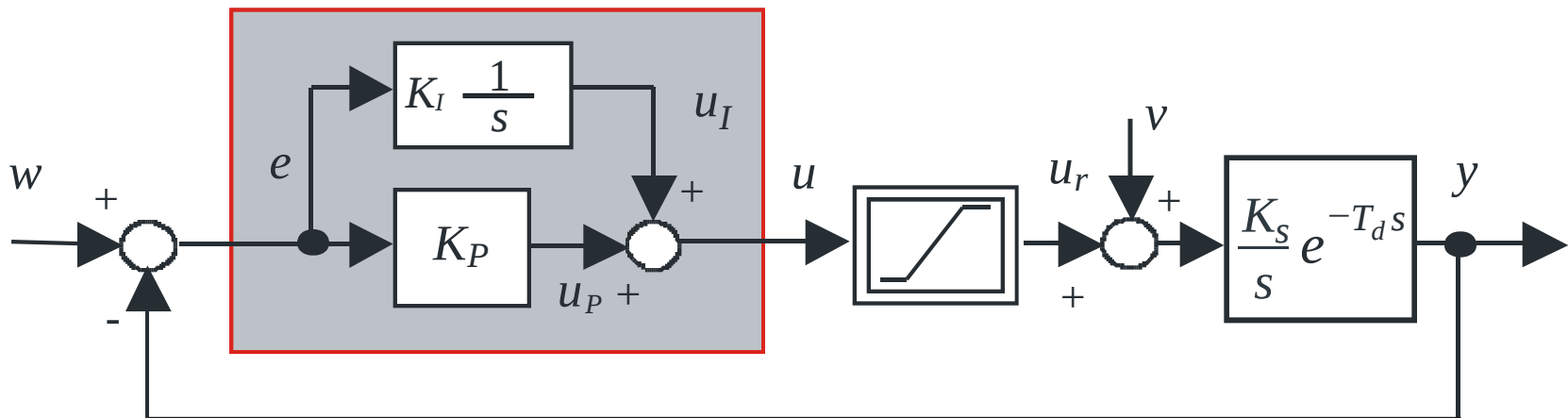
Problem 3

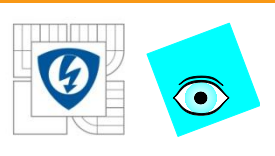
Interval Plant Parameters

$$K_s \in \langle K_{s \min}, K_{s \max} \rangle; K_{s \max} \geq K_{s \min} > 0$$

$$T_d \in \langle T_{d \min}, T_{d \max} \rangle; T_{d \max} \geq T_{d \min} > 0$$

Looking for PI controller tuning guaranteeing monotonic setpoint step responses with minimal mean IAE over uncertainty set

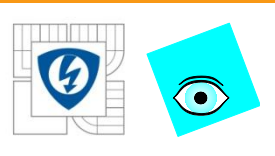




Problem 3

Closed loop transfer functions for normed variables

$$F_w(s) = \frac{Y(s)}{W(s)} = \frac{K_s K_p (1 + b T_i s)}{s^2 T_i e^{T_d s} + K_p K_s (T_i s + 1)}$$
$$p = T_d s; \quad \Omega_c = K_s K_p T_d; \quad \tau_i = T_i / T_d; \quad \Omega_f = 1 / \tau_i = T_d / T_i$$
$$\Downarrow$$
$$F_w(p) = \frac{\Omega_c (b p + \Omega_f)}{p^2 e^p + \Omega_c (p + \Omega_f)} = \frac{B(p)}{A(p)}$$



Problem 3

Conditions for triple real dominant pole

$$A(p_0) = \dot{A}(p_0) = \ddot{A}(p_0) = 0$$

$$A(p) = p^2 e^p + \Omega_c p + \Omega_c \Omega_f$$

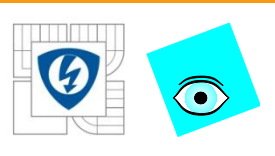
$$\dot{A}(p) = (p^2 + 2p)e^p + \Omega_c$$

$$\ddot{A}(p) = (p^2 + 4p + 2)e^p = [(p+2)^2 - 2]e^p$$

$$\ddot{A}(p_0) = 0 \Rightarrow p_0 + 2 = \pm\sqrt{2} \Rightarrow p_0 = \sqrt{2} - 2$$

$$\dot{A}(p_0) = 0 \Rightarrow \Omega_{c0} = -(p_0^2 + 2p_0)e^{p_0} = 2(\sqrt{2} - 1)e^{\sqrt{2}-2}$$

$$A(p_0) = 0 \Rightarrow \Omega_{f0} = -\frac{p_0^2 e^{p_0}}{\Omega_{c0}} - p_0 = \frac{p_0}{(p_0 + 2)} - p_0 = \frac{\sqrt{2} - 2}{\sqrt{2}} - \sqrt{2} + 2 = 3 - 2\sqrt{2}$$

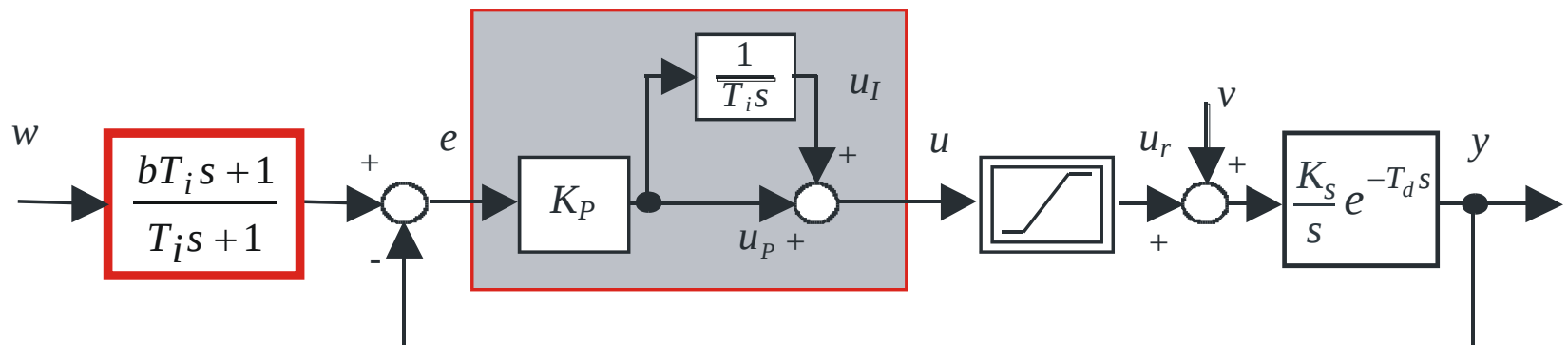


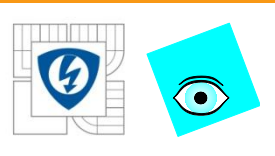
Problem 3

How to tune prefilter (coefficient b)? – iterative solution
 - real dominant pole (it exists at least one) – canceling
 with prefilter numerator!

Mapping the Performance Portrait in 2D (Ω_c, Ω_f) with
 chosen steps and limits for K_p and T_i

$$R(s) = K_p \left(1 + \frac{1}{T_i s} \right)$$



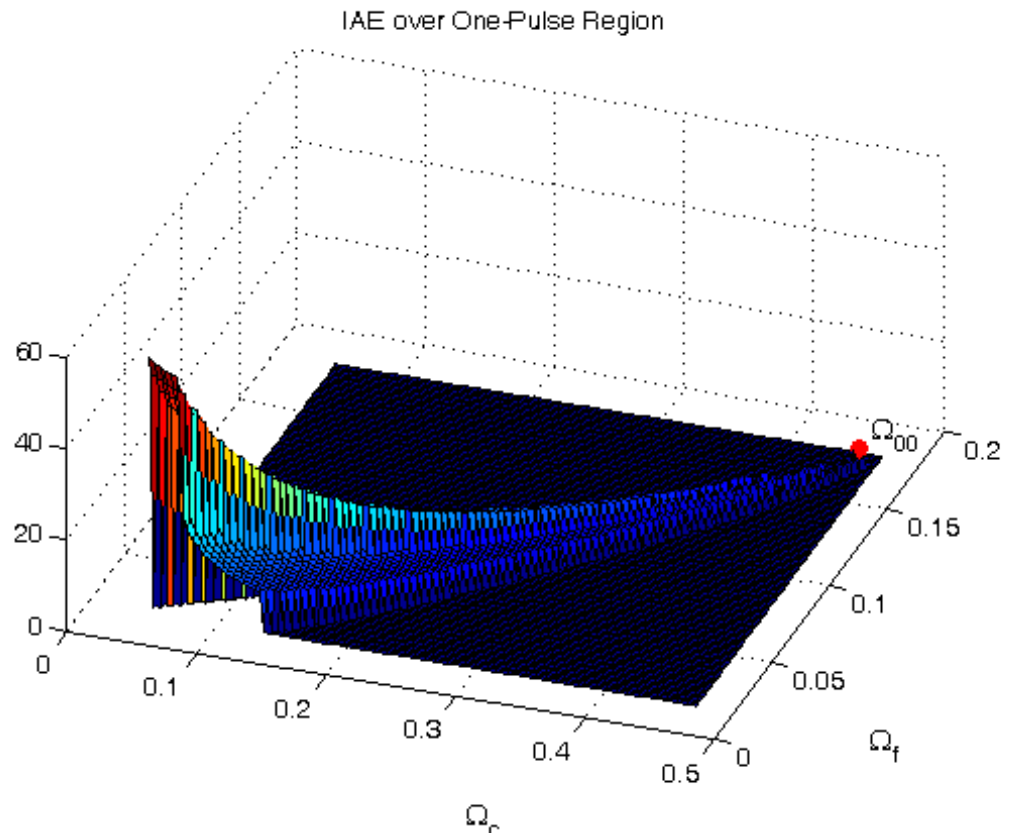


Performance Portrait

IAE values over region of γ -MO & u-1P control

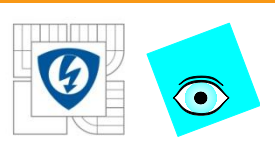
$$\Omega_c = K_P K_s T_d$$

$$\Omega_f = T_d / T_i$$



11.3.2011

INVESTICE DO ROZVOJE VZDĚLÁVÁNÍ



Uncertainty Set US

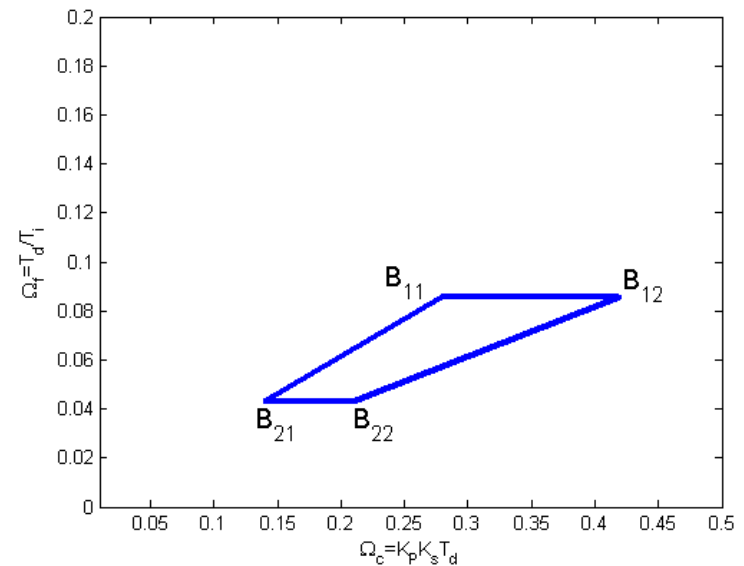
Uncertainty Set – Trapezoid

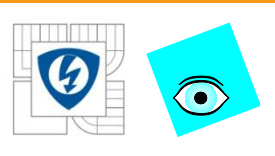
$$US = \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix} ; \quad \Omega_c = K_p K_s T_d ; \quad \Omega_f = T_d / T_i$$

$$B_{11} = (K_p K_{s \min} T_{d \max}, \Omega_{f \max}) ; \quad B_{12} = (K_p K_{s \max} T_{d \max}, \Omega_{f \max})$$

$$B_{21} = (K_p K_{s \min} T_{d \min}, \Omega_{f \min}) ; \quad B_{22} = (K_p K_{s \max} T_{d \min}, \Omega_{f \min})$$

Uncertainty in T_d is
influencing all 4 vertices
– irregularly!





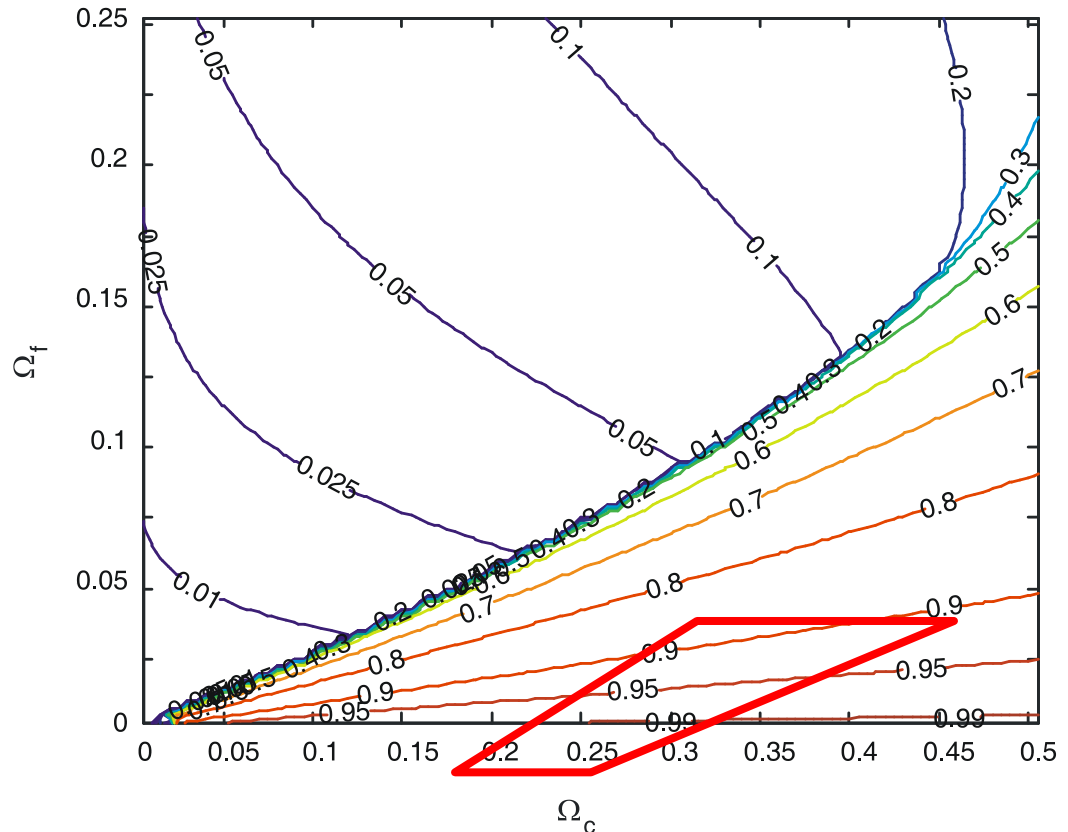
Performance Portrait

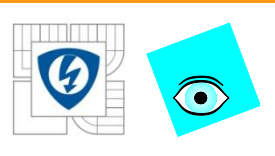
Setpoint Weighting b

$$\Omega_c = K_P K_s T_d$$

$$\Omega_f = T_d / T_i$$

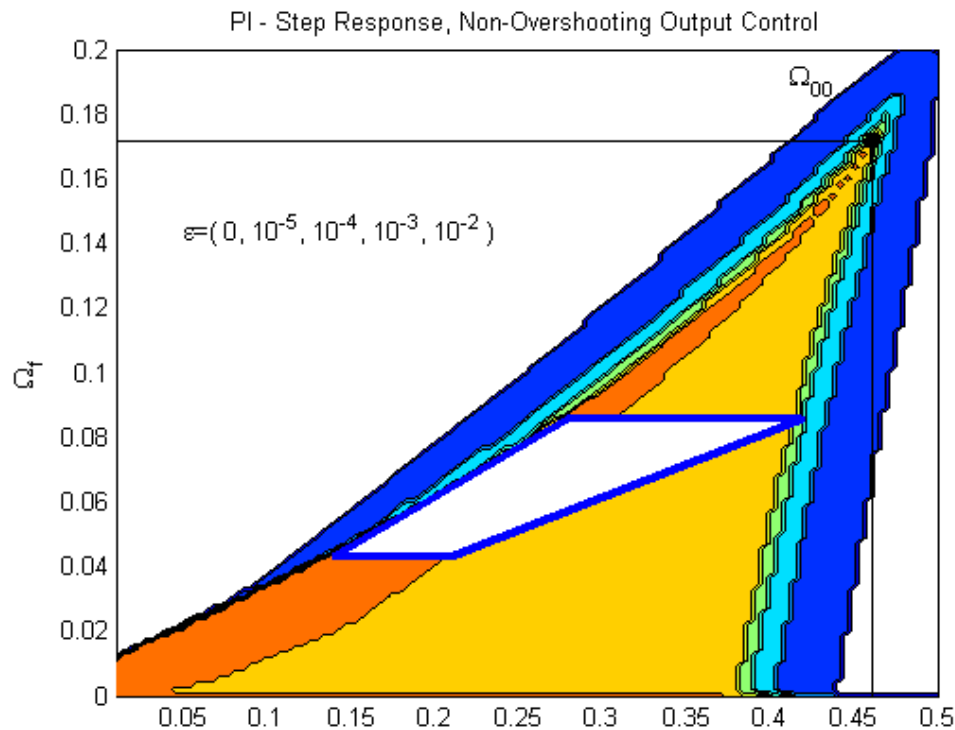
Robust monotonic
responses =>
minimal b over US =
slightly conservative

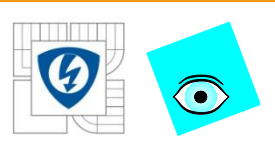




Uncertainty Set – γ -NO

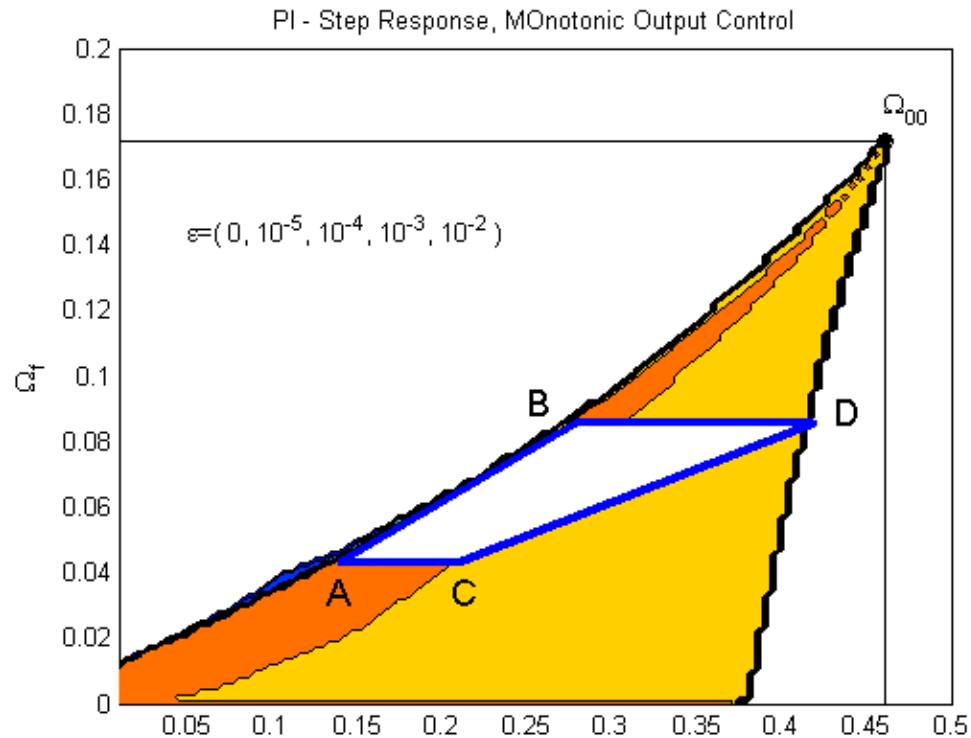
US may not include optimal point and its neighbourhood

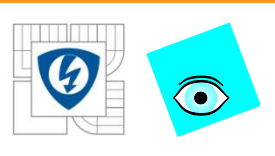




Uncertainty Set – γ -MO

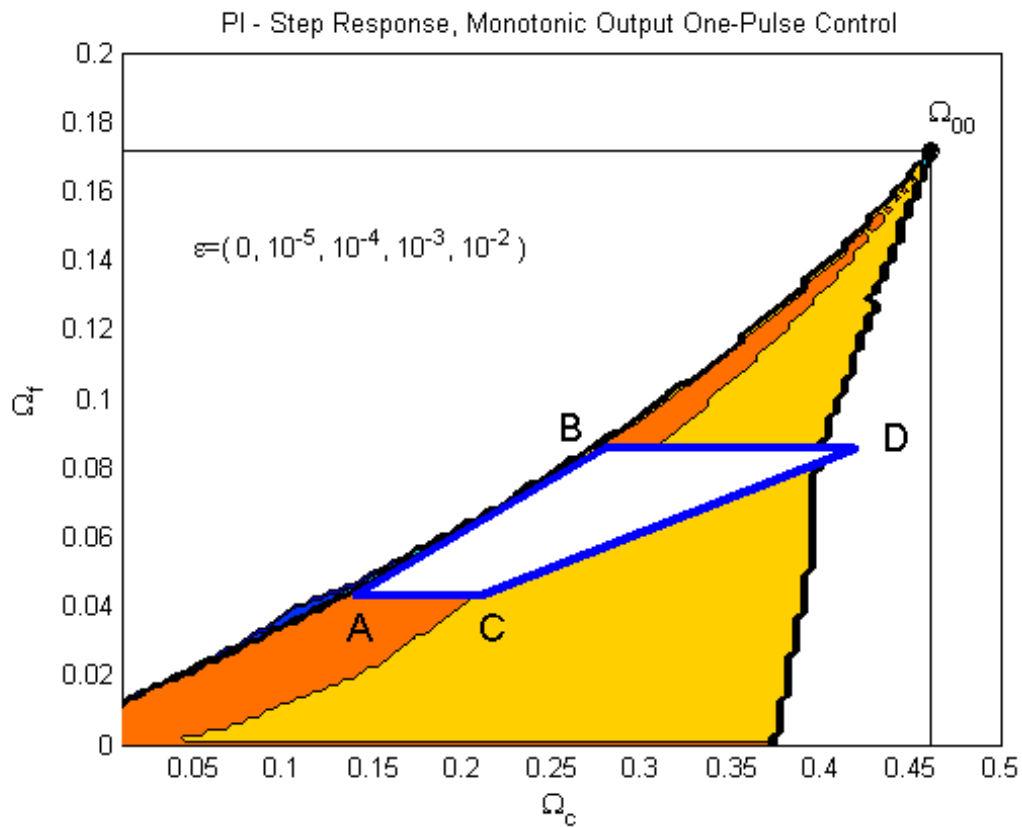
US may not include optimal point and its neighbourhood

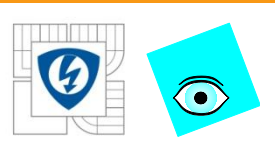




Uncertainty Set – u-1P

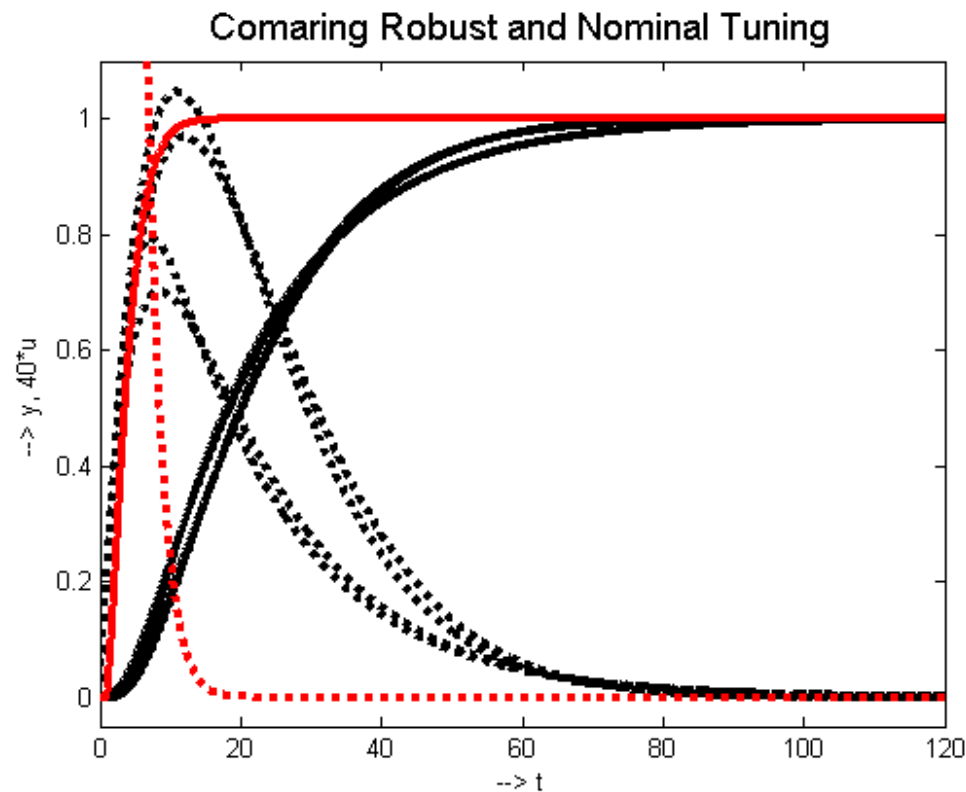
US may not include optimal point and its neighbourhood

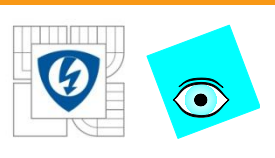




Corresponding Time Responses

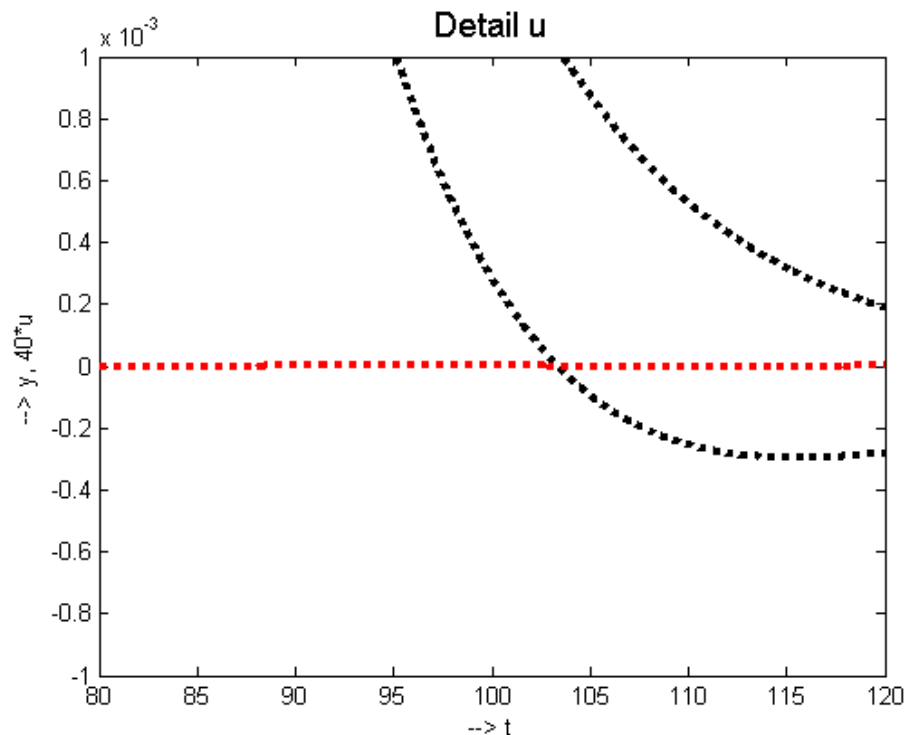
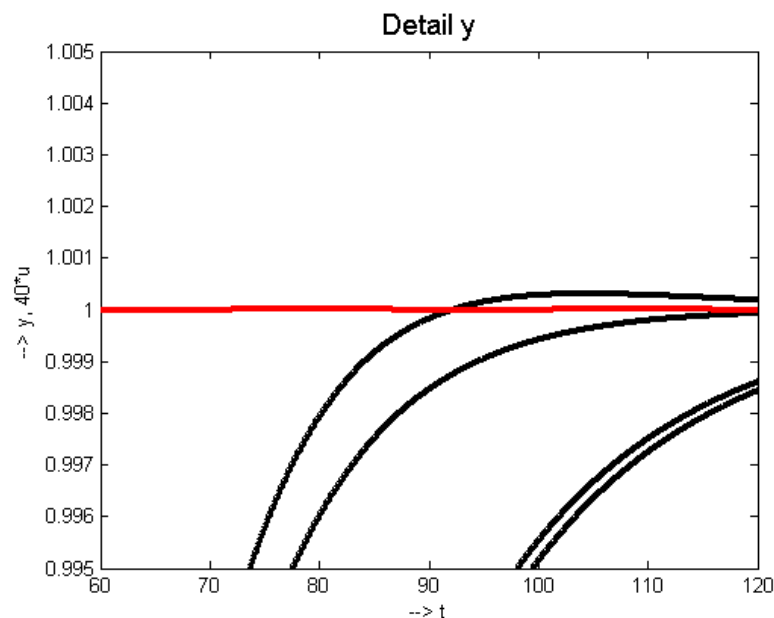
Robust tuning gives much more conservative tuning than the nominal optimal one

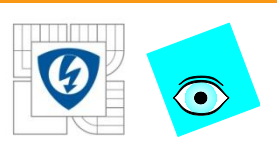




Corresponding Time Responses

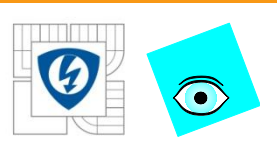
Detail showing overshooting – one of the vertices of US was out of MO region





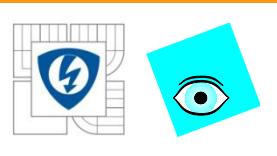
Sub-Conclusions

- Traditional parallel PI controller is not able to guarantee monotonic setpoint step responses for integral plant
- Monotonic responses require use of the 2DOF PI controller (setpoint weighting or prefilter)
- Both solutions are equivalent from the output point of view, not at the level of P and I-action



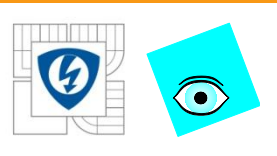
Sub-Conclusions

- When using setpoint weighting the value of I-action does not represent negative disturbance
- The excessive integration of I action is compensated by intentionally „distorted“ P action
- Zero disturbance is compensated by the counter-acting P and I action (too complicated ☹)



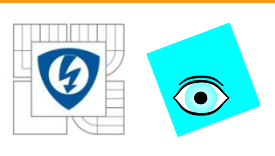
Sub-Conclusions

- Performance Portrait represents interesting method for controller evaluation and tuning
- It enables both nominal and robust tuning of PI controllers guaranteeing specified performance given by tolerated deviations from ideal NO, MO & 1P responses with minimal IAE, TV0 and TV1 values
- It also enables evaluation of constraints influence



Sub-Conclusions

- For parallel PI controller it is not possible to locate ULS or US into areas of γ -MO & u-1P control close to the optimal working point with minimal IAE values – the corresponding areas are too narrow
- Due to this, robust transients are reasonably slower than the nominal ones
- It will be interesting to compare the above achieved results with other approaches based on disturbance observer.



Objectives 2

To explain:

- principle of robust tuning of the PI controller in 3D by using the performance portrait method,
- basic differences in tuning achieved with the PP method in comparing with the traditional methods of robust tuning

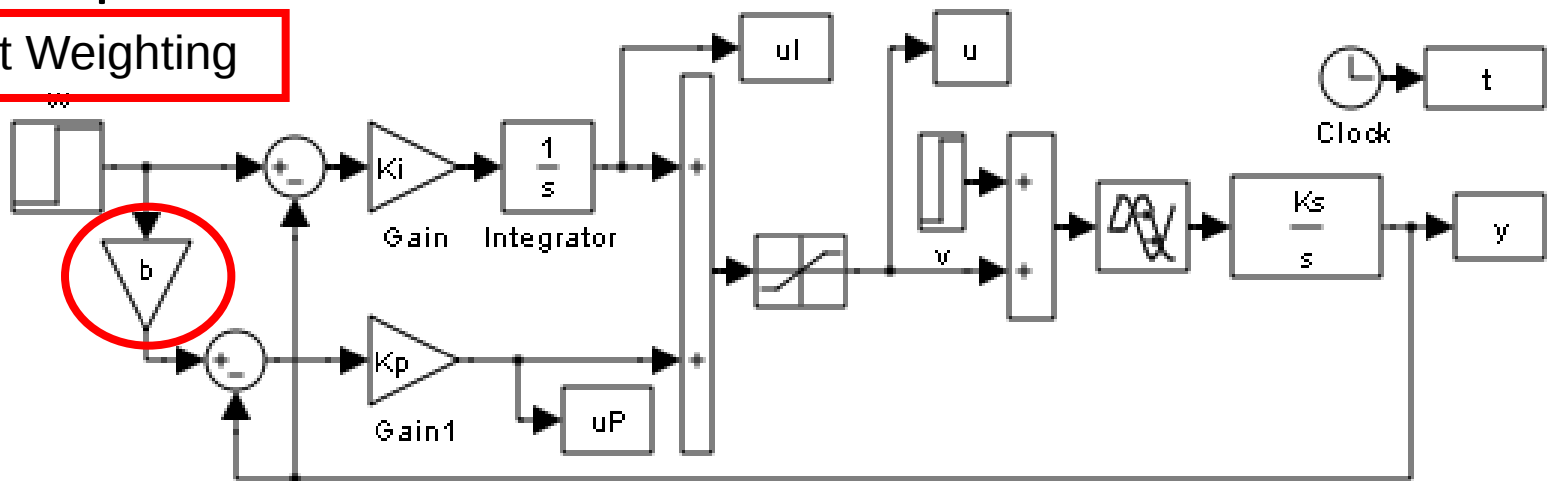
$$F(s) = \frac{K_s}{s} e^{-T_d s}$$
$$K_s \in \langle K_{s \min}, K_{s \max} \rangle; T_d \in \langle T_{d \min}, T_{d \max} \rangle$$



Aim

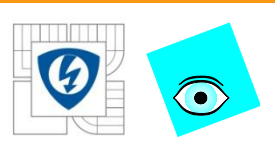
- to achieve MOnotonic (MO) transients at the plant output
- to achieve 1P transients at the plant input with specified tolerable deviations and low IAE

Setpoint Weighting



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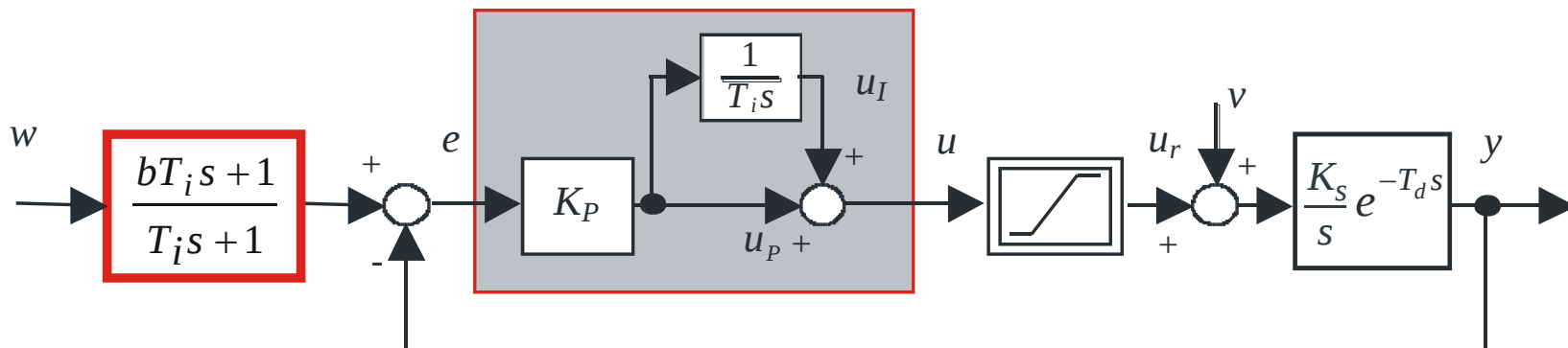


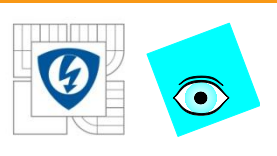
2DOF PI – Prefilter

Aim

- to achieve MOnotonic (MO) transients at the plant output
- to achieve 1P transients at the plant input with specified tolerable deviations and low IAE

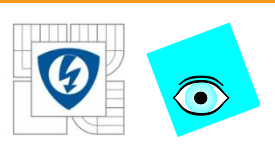
$$R(s) = K_p \left(1 + \frac{1}{T_i s} \right)$$





Comparative Analysis

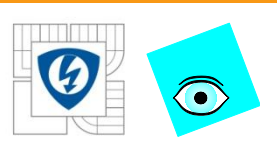
- Vítečková-Víteček, 2008 – Tripple Real Dominant Pole (TRDP)
- Skogestad, 2003 Simple/Skogestad IMC (SIMC) modified by prefilter
- Hägglund-Åström, 2002 Approximative Ms-constrained Integral Gain Op-timization (AMIGO) modified by prefilter
- Åström-Panagopoulos-Hägglund, 1998 Nonconvex Optimisation (NCON) – cannot be modified to give monotonic responses



Closed Loop TF – Normed Variables

Closed loop transfer functions for normed variables

$$F_w(s) = \frac{Y(s)}{W(s)} = \frac{K_s K_c (1 + b T_i s)}{s^2 T_i e^{T_d s} + K_p K_s (T_i s + 1)}$$
$$p = T_d s; \quad K = K_s K_c T_d; \quad \tau_i = T_i / T_d; \quad b$$
$$\Downarrow$$
$$F_w(p) = \frac{K(b\tau_i p + 1)}{p^2 e^p + K(\tau_i p + 1)} = \frac{B(p)}{A(p)}$$



Performance Portrait

3D performance portrait mapped for the setpoint step responses over 27x27x21 points

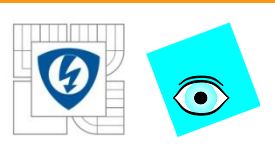
$$K \in \langle 0.1, 1.4 \rangle; \tau_i \in \langle 3.5, 15.5 \rangle; b \in \langle 0.1 \rangle$$

Subsequently swept for:

- ◆ Min IAE
- ◆ Max $K_i = K_c / T_i$

and used for:

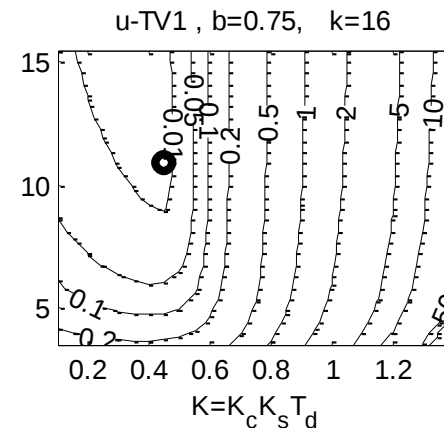
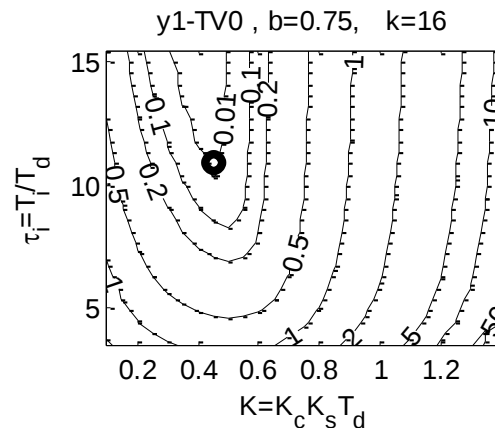
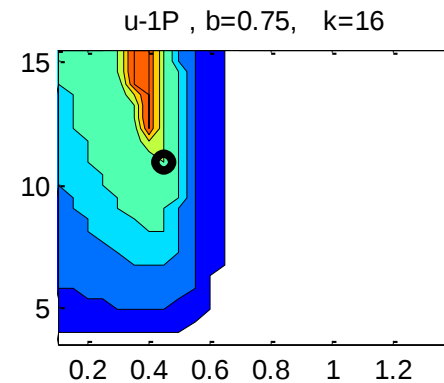
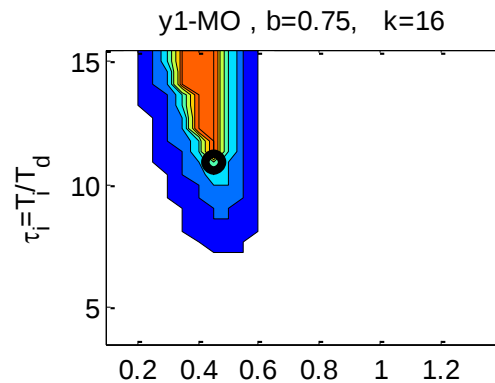
- ◆ Nominal tuning
- ◆ Robust tuning

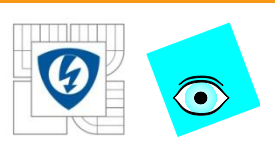


Min IAE - Performance Portrait

Amplitude and integral measures give equivalent results -

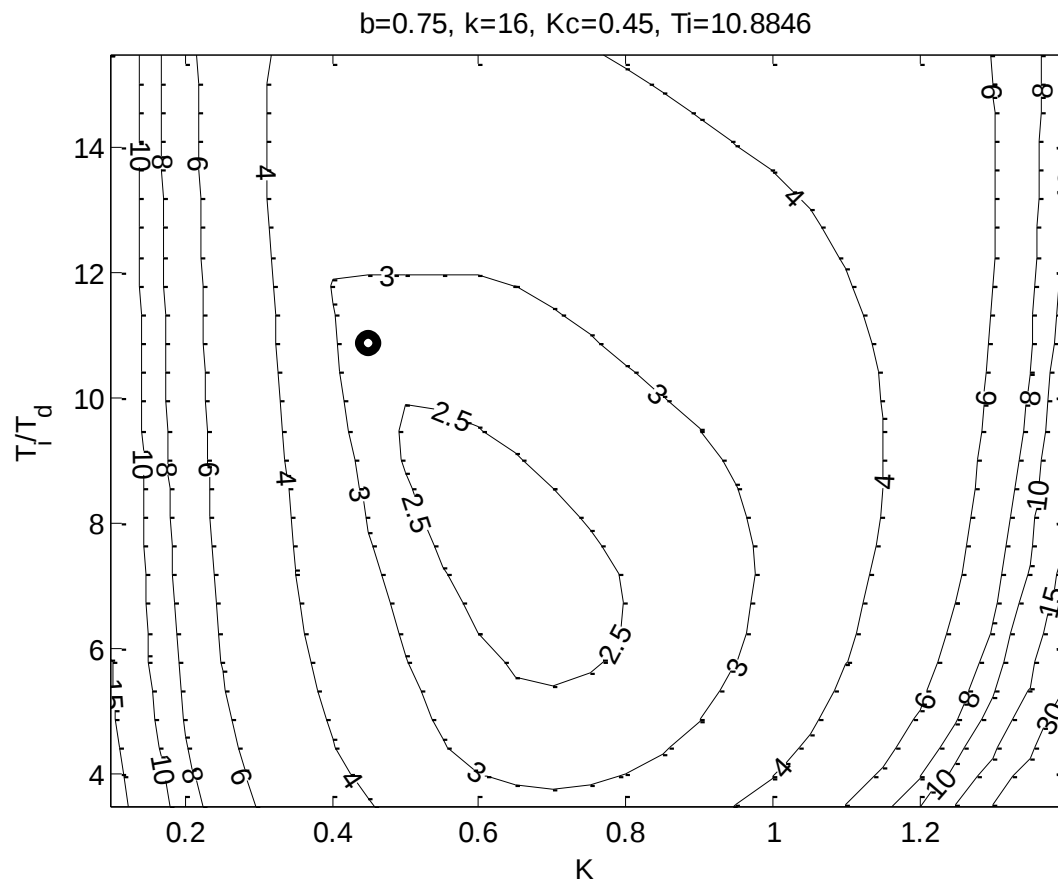
just
optimal
layer
shown

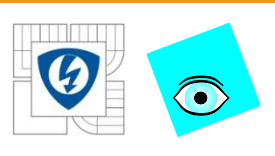




Min IAE - Performance Portrait

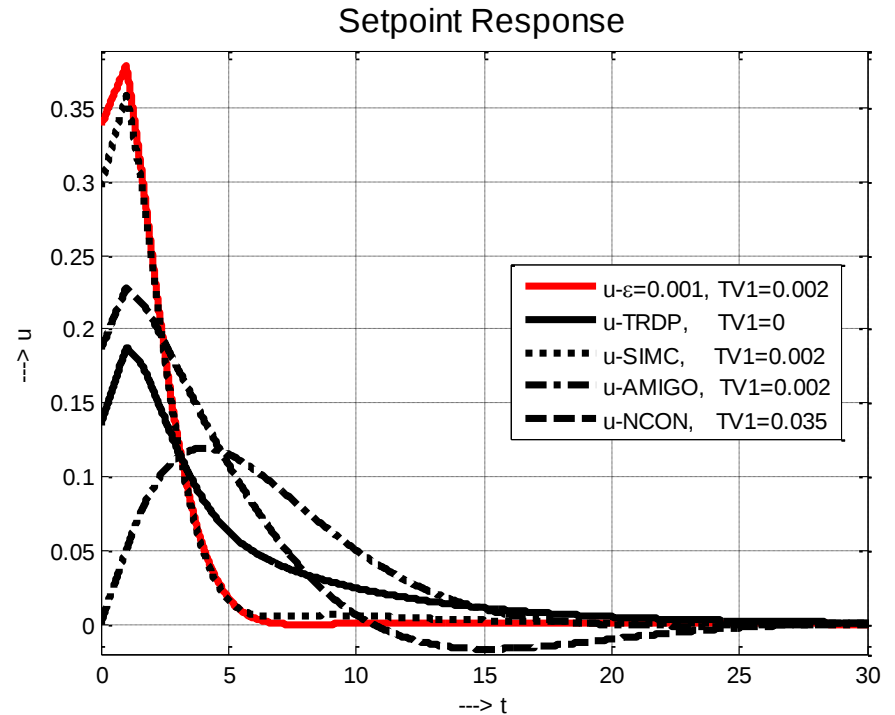
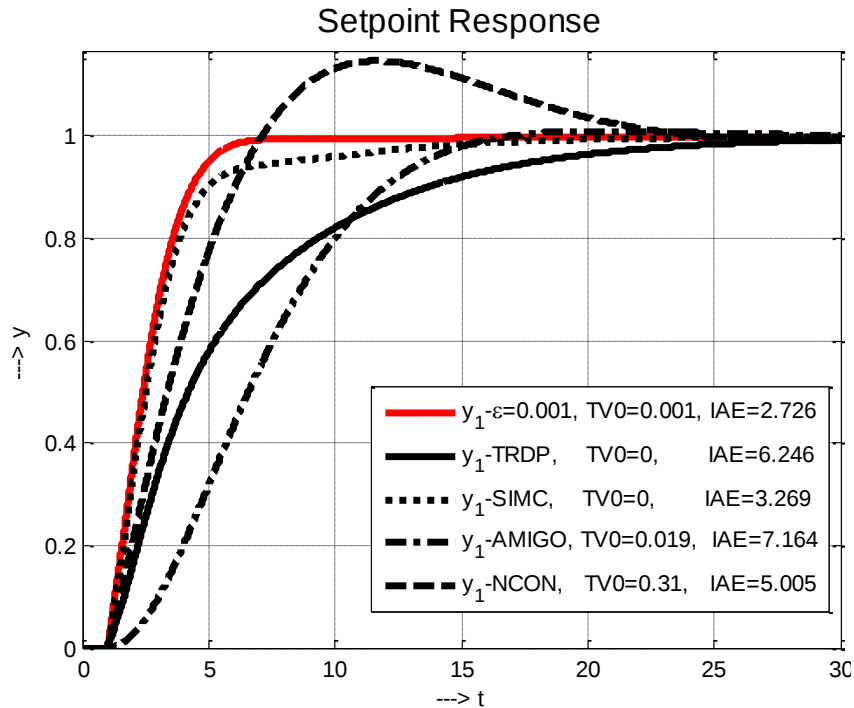
Absolute minimum of IAE is out of MO and 1P area

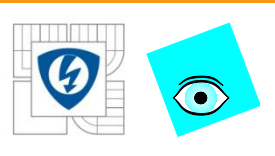




Min IAE – Setpoint Steps

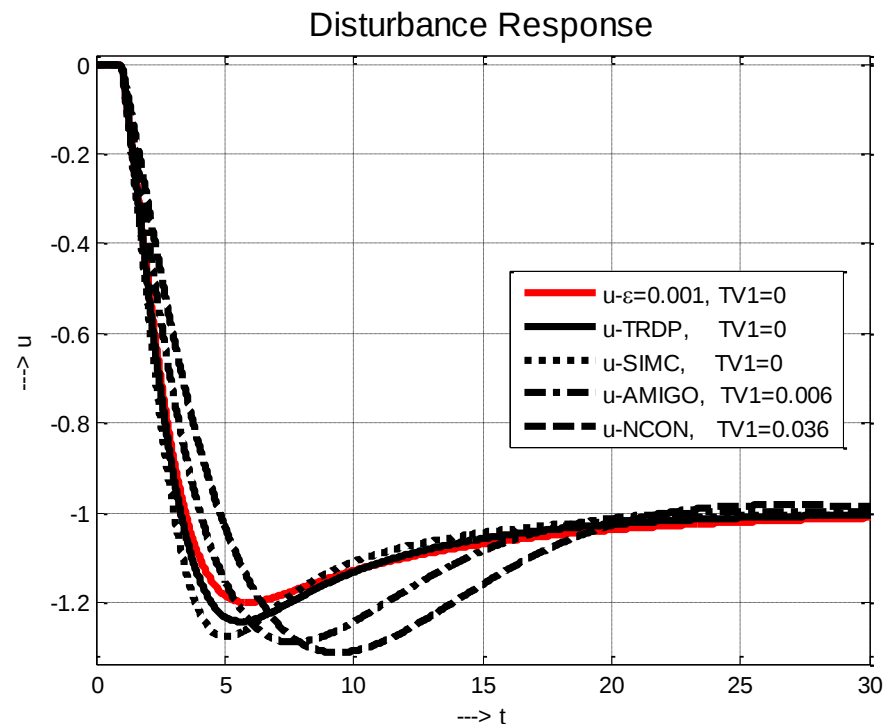
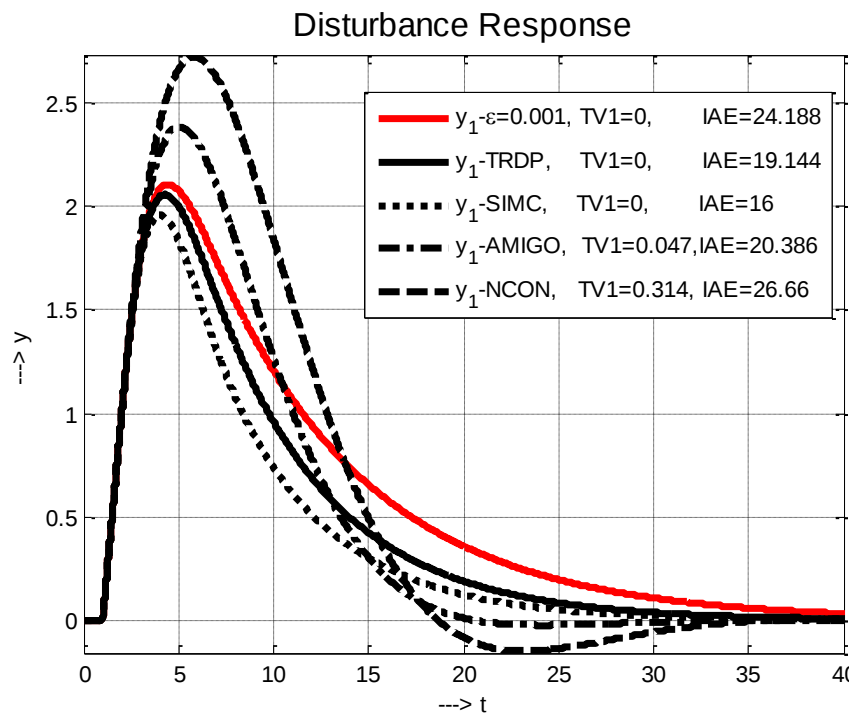
Optimization tending to $T_i \rightarrow \infty$, $b \rightarrow 1$

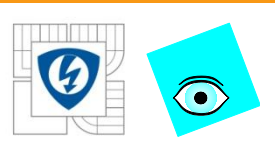




Min IAE – Disturbance Steps

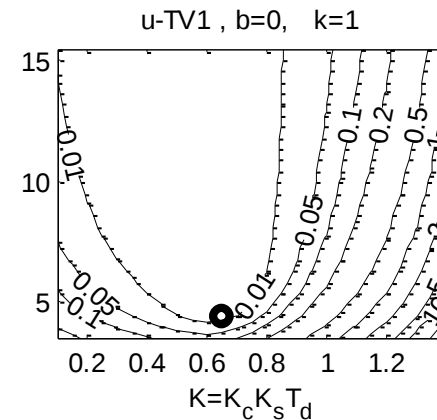
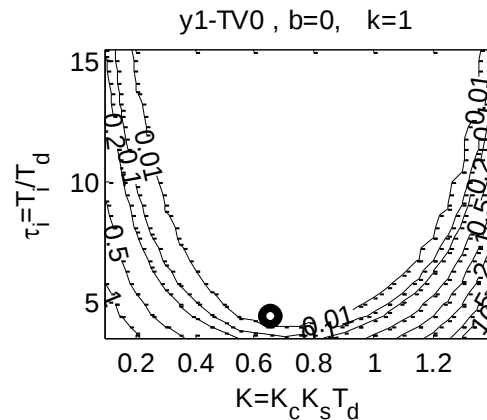
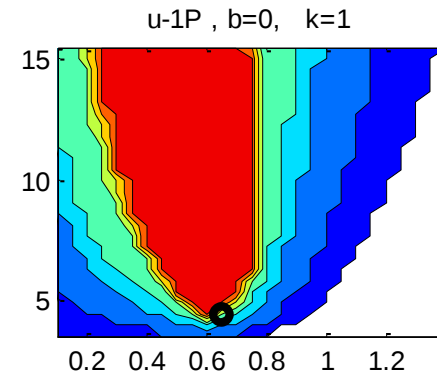
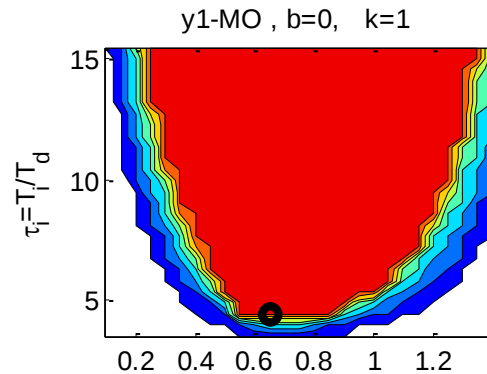
It has sense just for IAE composed from the setpoint as well as disturbance responses

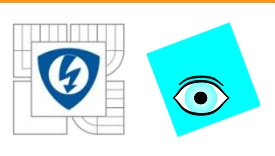




Max K_i - Performance Portrait

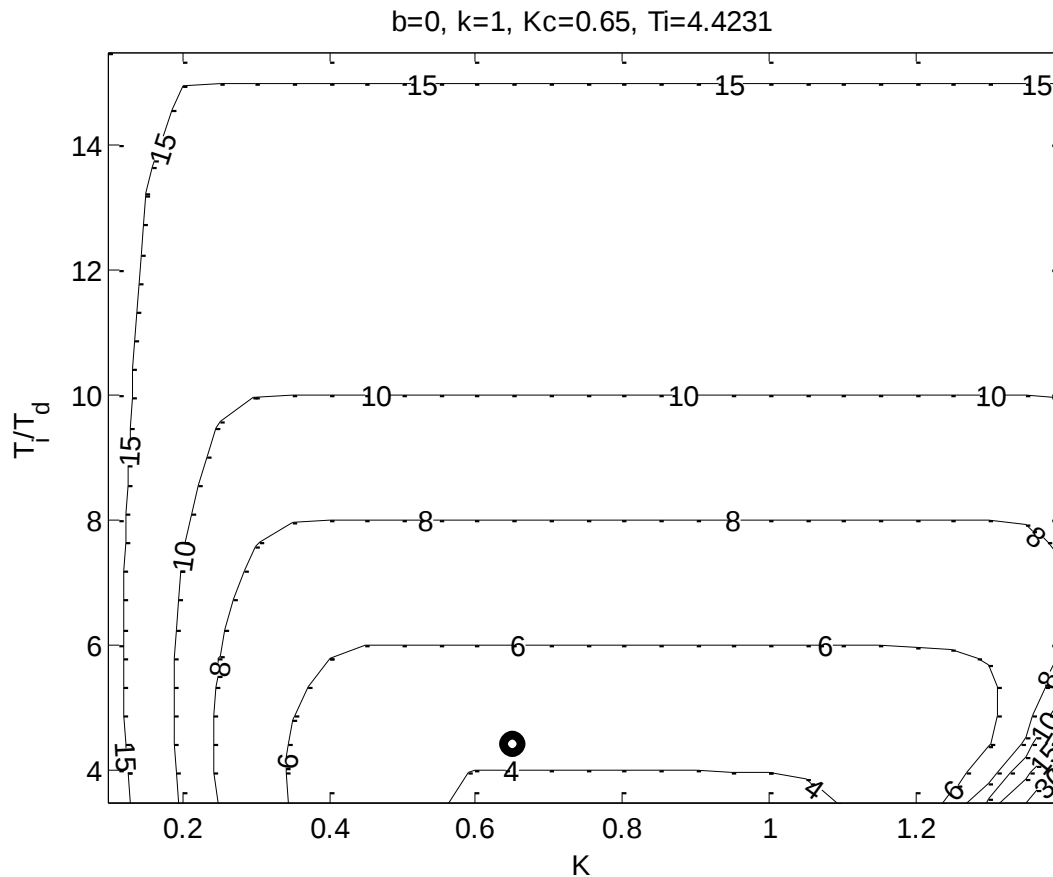
Amplitude and integral measures give equivalent results - just optimal layer shown





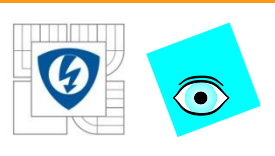
Max K_i - Performance Portrait

Minimum achieved for $b=0$; It is enough to continue in 2D



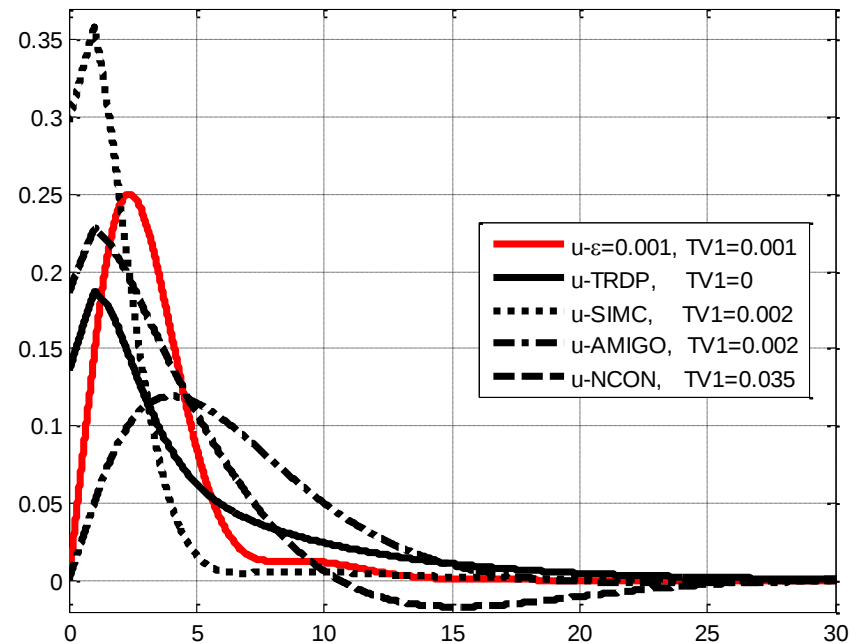
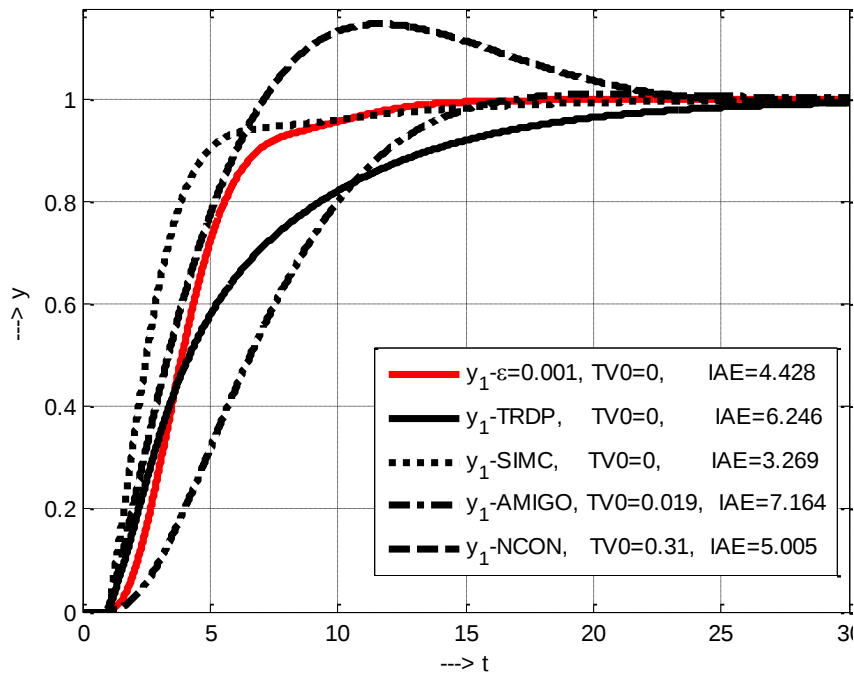
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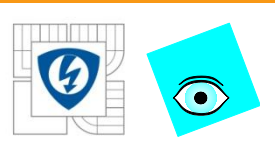
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Max K_i - Setpoint Steps

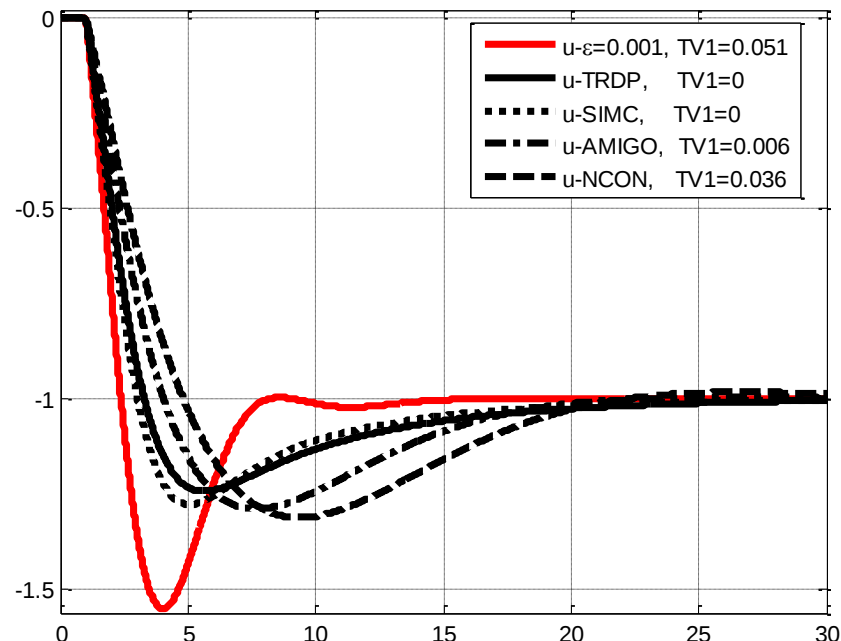
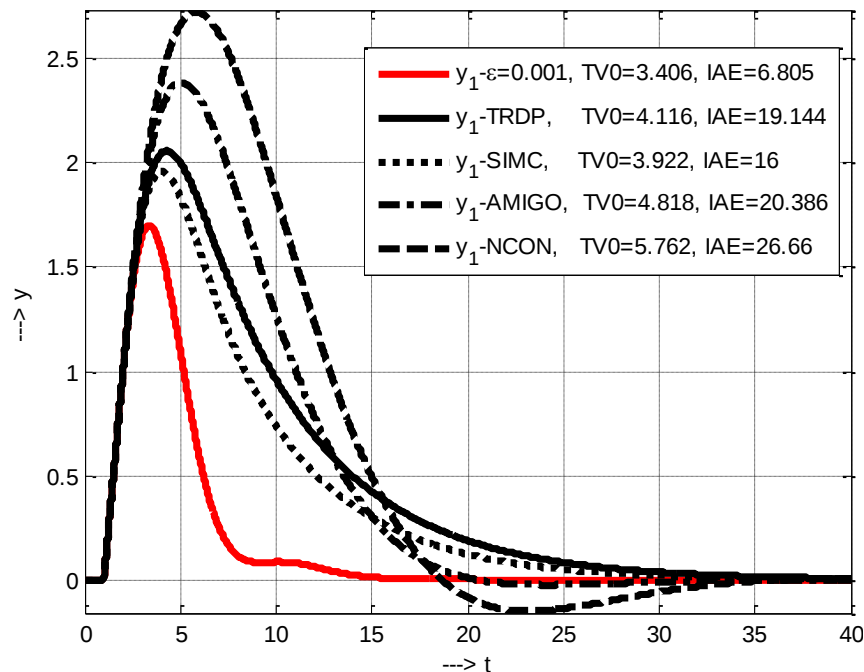
Now, the PP method does not give the absolutely best setpoint response (this was not required)





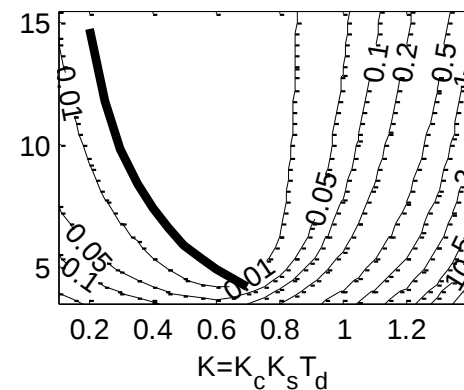
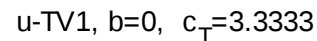
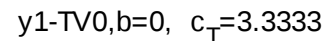
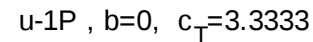
Max K_i - Disturbance Steps

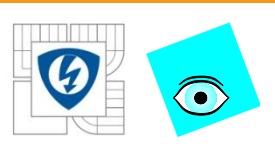
But the disturbance response is clearly the best – although the design uses just PP derived from the setpoint steps – possibility for improvement




$$T_{d \min} = 0.3; T_{d \max} = 1.0$$

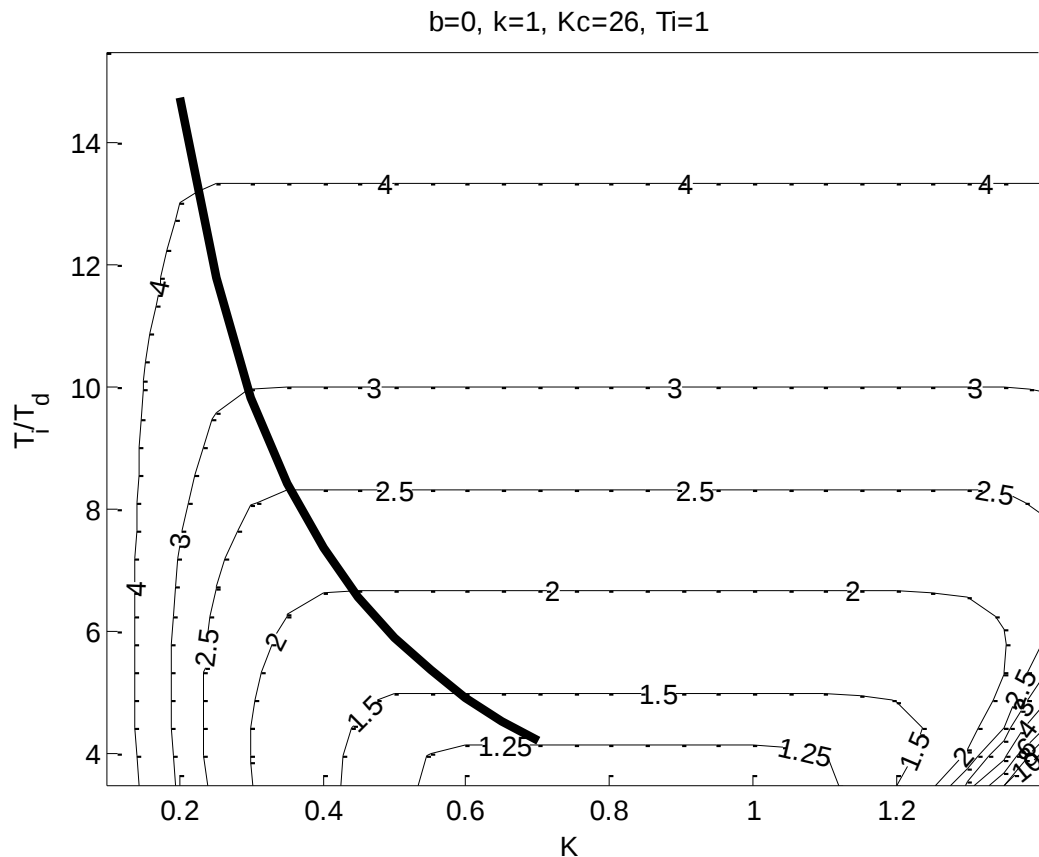
y1-MO, b=0, $c_T=3.3333$

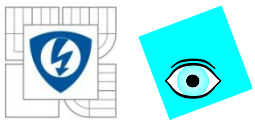




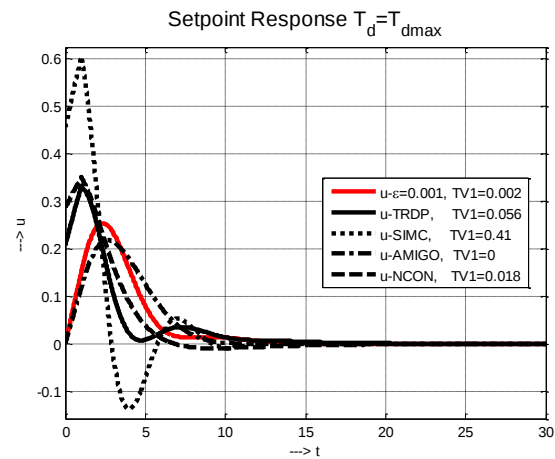
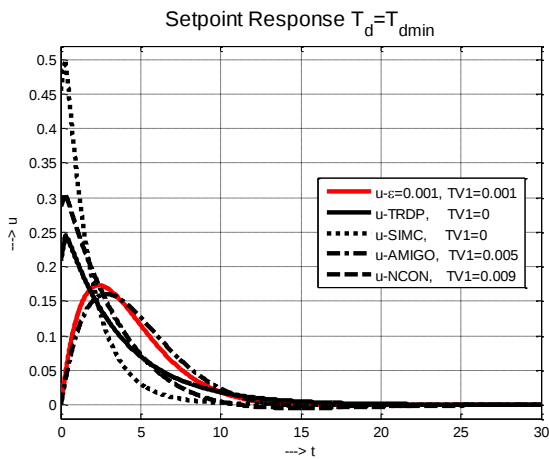
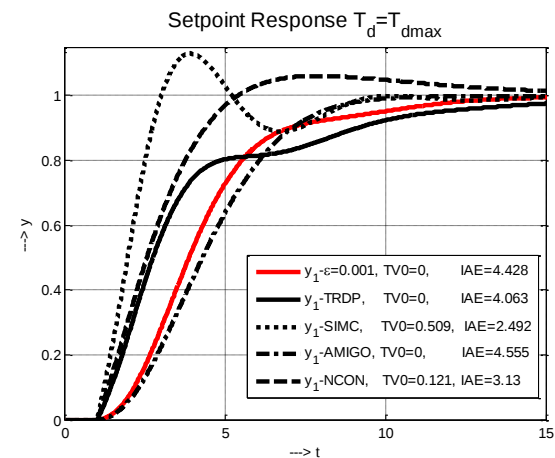
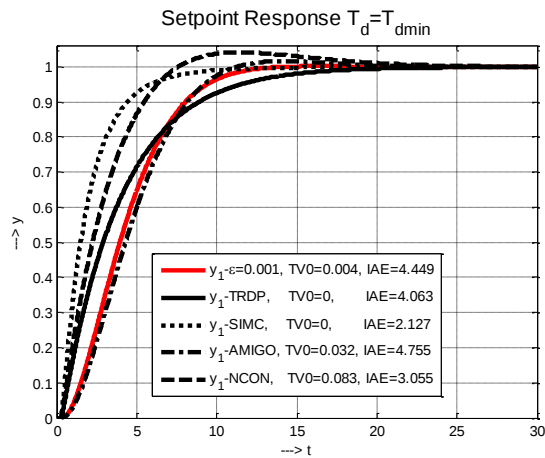
Max K_i - Performance Portrait

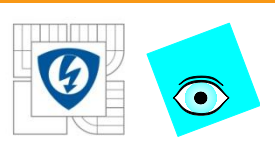
Minimum achieved for $b=0$; It is enough to continue in 2D





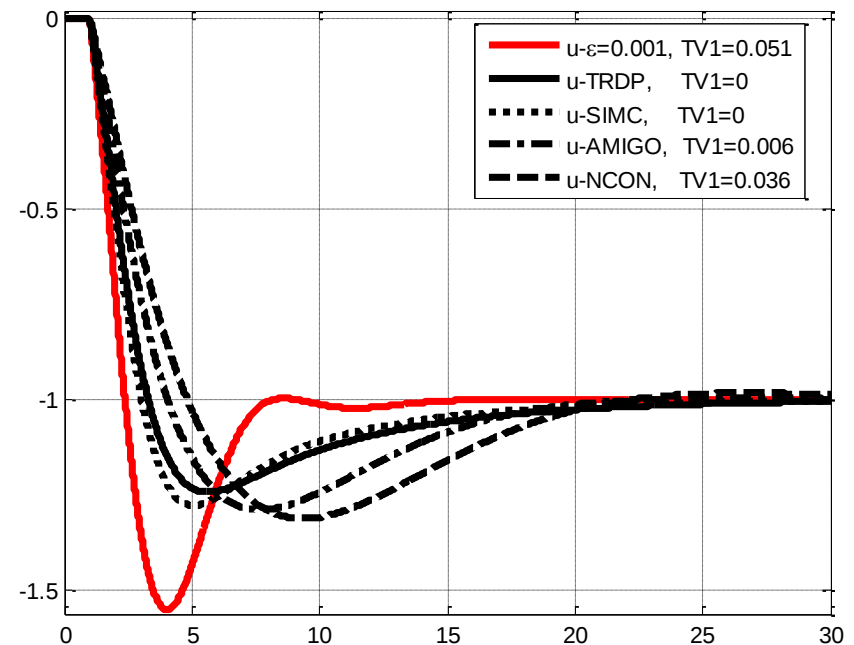
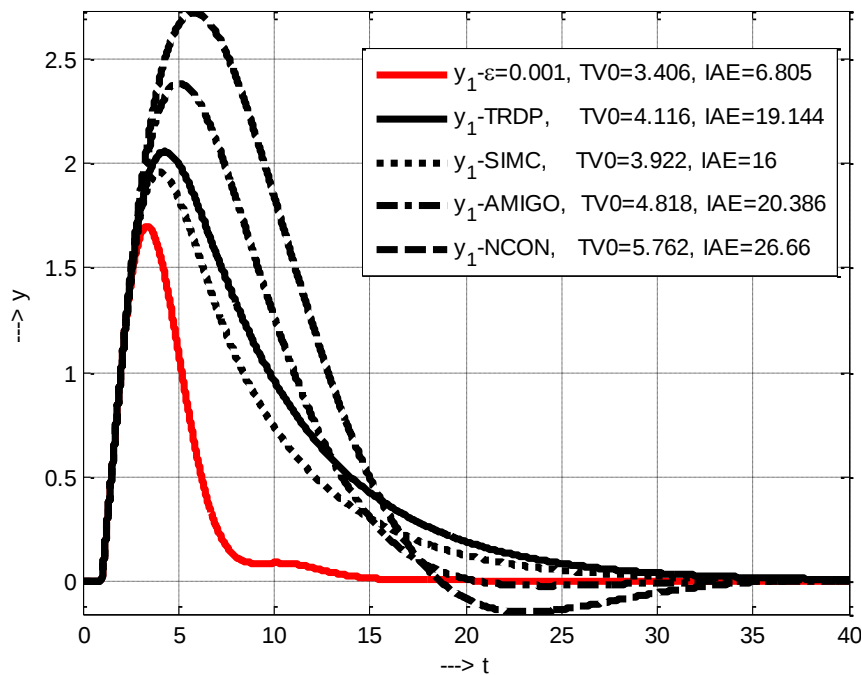
Max K_i - Setpoint Steps

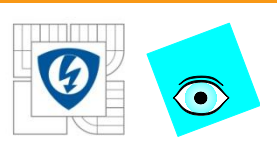




Max K_i - Disturbance Steps

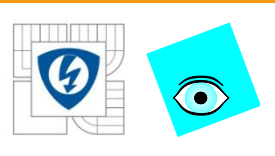
But the disturbance response is clearly the best – although the design uses just PP derived from the setpoint steps – possibility for improvement





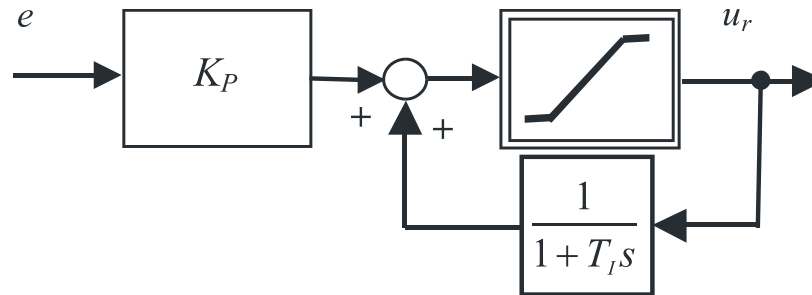
Conclusions I.

- All tested traditional methods give results that may be interesting for some applications
- But, depending on given uncertainty, for some applications the offered tuning may be too conservative
- For other ones too aggressive
- The PP method gives result exactly matching the plant uncertainty and given specifications



Conclusions II.

- Neither the anti-windup modification according to Åström-Hägglund, 1995 and use of prefilter guarantee monotonic responses in case of constraints



- Reason – the pole-zero cancellation between prefilter and closed loop does not hold exactly in constrained case
- Despite we know to tune this controller, it is not appropriate for constrained control