Stabilization and control of unstable discrete linear delay systems using pole-placement and Lyapunov-Krasovskii Functional Methods

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تاريخ الاستلام 01-12-2024

الملخص:

تحقيق الاستقرار والتحكم في الأنظمة الخطية المتقطعة غير المستقرة ذات التأخير الزمني يشكل تحديات كبيرة، نظرًا للتأثيرات المزعزعة للاستقرار الناتجة عن هذه التأخيرات. تستعرض هذه الورقة البحثية تطبيق تقنيتين متقدمتين للتحكم :**طريقة توزيع الأقطاب** و**طريقة دالة ليابونوف–كراسوفسكي**، بهدف تحقيق الاستقرار في هذه الأنظمة. تُستخدم طريقة توزيع الأقطاب لضبط ديناميكيات النظام المغلق عن طريق وضع الأقطاب في مواقع محددة بدقة، مما يضمن استقرار النظام ويلبي متطلبات الأداء الديناميكي. في الوقت نفسه، توفر طريقة دالة ليابونوف–كراسوفسكي إطارًا قويًا لتحليل الاستقرار المعتمد على التأخير الزمني، من خلال بناء دالة تقل بشكل مستمر على طول مسارات النظام.

هذا النهج المزدوج يجمع بين دقة ضبط الأقطاب وفعالية تحليل التأخيرات الزمانية باستخدام ليابونوف، مما يسمح بمعالجة شاملة لمشكلات الاستقرار والتحكم في الأنظمة الزمنية المتقطعة ذات التأخير. أظهرت المحاكاة العددية فعالية هذه التقنيات، حيث برهنت على تحسين الاستقرار وزيادة القدرة على مقاومة التذبذبات وعدم الاستقرار الناتج عن التأخير الزمني. تؤكد النتائج أن دمج طريقة توزيع الأقطاب مع دالة ليابونوف–كراسوفسكي يوفر حلاً متكاملاً وفعّالًا للتحكم في الأنظمة الخطية المتقطعة ذات التأخير الزمني.

ABSTRACT:

Stabilizing and controlling unstable discrete linear delay systems present significant challenges, primarily due to the destabilizing effects of time delays. This paper explores the application of two advanced control techniques which are pole placement and the Lyapunov-Krasovskii functional method, to achieve stability in such systems. The pole-placement method is used to adjust the system's closed-loop dynamics by placing poles within desired locations, ensuring stability and meeting performance specifications. In parallel, the Lyapunov-Krasovskii functional method offers a robust framework for delay-dependent stability analysis by constructing a functional that decreases along system trajectories. This dual approach leverages the strengths of both precise pole configuration and delay-aware Lyapunov methods, addressing both stability and control in discrete-time delay systems. Numerical simulations demonstrate the effectiveness of these techniques, showing improved stability and resilience against delay-induced oscillations and instability. The results confirm that combining pole-placement with Lyapunov-Krasovskii functionals provides a comprehensive solution for controlling discrete linear delay systems.

Keywords: Discrete Linear Delay Systems, Time Delays, Stabilization, Control Theory, Pole Placement, Lyapunov-Krasovskii Functionals, State Feedback Control.

I. INTRODUCTION

Combining the pole-placement method with the Lyapunov-Krasovskii functional (LKF) method can provide a comprehensive and robust solution for controlling discrete linear delay systems. Discrete linear delay systems are a type of dynamic system in which time delays in feedback or state information can lead to instability or reduced performance, especially in systems that are already unstable. These systems are commonly found in various fields, including networked control systems, economic models, and processes with feedback delays. Time delays add complexity to both stability analysis and control design, as they can move system poles or eigenvalues into regions that cause oscillations or uncontrolled growth in system behavior [1], [2] and [3]. Thus, effective stabilization and control methods are critical for maintaining stability and achieving desired performance in these systems.

Traditional stabilization methods for delay systems often involve state feedback or proportional-derivative (PD) controllers. However, these approaches may not fully address the specific challenges that delays introduce, particularly in discrete-time systems, where delays can worsen instability [4]. To overcome these issues, advanced techniques like the pole-placement method and the Lyapunov-Krasovskii functional (LKF) method have shown effectiveness.

The pole-placement method provides a direct way to influence system dynamics by placing the closed-loop poles in targeted locations, typically within the unit circle in discrete systems to ensure stability. By choosing appropriate feedback gains, this method allows for control over the transient response, such as setting the speed of convergence and damping [5]. However, pole placement alone may not ensure stability in systems with large or variable delays, as it lacks delay-specific considerations. Meanwhile, the Lyapunov-Krasovskii functional method offers a robust framework for stability analysis that accounts for delays. By creating a Lyapunov functional that includes delay terms, the LKF method allows for stability conditions that directly consider the effect of delays. This approach ensures robustness to delay and provides a systematic method to confirm stability in systems with complex delay dynamics.

According to [1], [9], [10] and [11], combining the pole-placement method with the Lyapunov-Krasovskii functional method offers a thorough solution for controlling discrete linear delay systems. This combined approach allows precise control over system dynamics and delivers robust stability assurances despite delays. In this framework, pole placement is used to establish desired dynamic characteristics, while the LKF method is applied to verify and improve stability relative to delay effects. This methodology takes advantage of both techniques, creating a practical and effective solution for stabilizing and controlling unstable discrete linear delay systems. In this paper, we explore the integration of pole-placement and Lyapunov-Krasovskii functional methods, presenting a systematic approach to stabilizing and controlling discrete linear delay systems. Numerical simulations are conducted to validate the proposed approach, demonstrating its effectiveness in achieving stability and robustness in systems impacted by time delays. Many researchers have focused on this area, producing valuable and actionable results. In [6], In international Journal of Robust and Nonlinear Control, in 2014, Zhang, L., & Liu, X. present "Pole placement control for discrete-time delay systems with uncertain delays." In [7], Liu, Q., & Zhang, W**.** Introduce "Stability analysis and stabilization of time-delay systems with a Lyapunov-

Krasovskii functional approach." [8] in 2016, Fridman, E., & Shaked, U. Present "Robust pole-placement controller design for systems with delays." The rest of the paper is structured as follows: Section II provides the principle of stability in discrete linear systems. This section provides an in-depth explanation of the principles underlying the pole-placement method combined with the Lyapunov-Krasovskii functional (LKF) approach. Section III provides a comprehensive analysis and discussion of the outcomes derived from this study, as showcased in the simulation and results section. Section IV summarizes the conclusions, while Section V outlines potential directions for future work. Finally, Section VI lists the references.

II. THE PRINCIPLE OF STABILITY IN DISCRETE LINEAR SYSTEMS

The stability of discrete linear delay systems pertains to how the system behaves over time, especially how its state changes in response to initial conditions or external inputs. A system is considered stable if its state stays within bounds, and in the case of asymptotic stability, it should eventually converge to an equilibrium point (usually the origin) as time progresses. In systems with time delays, stability becomes more intricate because delays introduce an extra dynamic that can affect the system's evolution, potentially leading to instability, oscillations, or divergence if not carefully managed. For discrete-time delay systems, stability is typically assessed by examining the positions of the system's poles (or eigenvalues) and how delays impact the system's behavior. Delays in feedback or state measurements can displace the system's poles into unstable regions, causing undesirable outcomes like oscillations, divergence, or erratic behavior. In general, the concept of stability of discreate linear systems can be expressed in the following:

1.Delay-Dependent Stability:

The stability of a delay system often depends on the magnitude of the delay. A small delay might not significantly affect stability, while a large delay could destabilize the system. Stability conditions that depend on the size of the delay are called delay-dependent stability criteria. These criteria can help determine the maximum allowable delay before the system becomes unstable.

2.Asymptotic Stability:

A system is asymptotically stable if, for any initial condition, the state of the system will eventually approach zero as time progresses. For discrete-time systems with delays, asymptotic stability is often determined by analyzing the system's eigenvalues. If the poles of the system's closed-loop transfer function lie strictly inside the unit circle in the complex plane, the system is stable.

3.Lyapunov Stability:

This refers to a system where small disturbances in the state do not lead to unbounded growth. In delay systems, a Lyapunov-Krasovskii functional is often used to analyze stability by constructing a function that decreases over time, thereby proving that the system's state will not diverge.

4.Instability and Oscillations:

Time delays in a system can lead to instability, where the system's state grows without bound over time. This can occur if the system poles are outside the unit circle, or the delay causes the poles to move into regions that lead to oscillatory or divergent behavior.

The mathematical form of discrete system can be written as:

$$x(n+1) = Ax(n) + Bx(n-\tau) \quad (1)$$

where:

- $x(n)$ is the state of the system at time step n,
- A and B are system matrices,
- τ is the delay term,
- $x(n-\tau)$ represents the state at a delayed time step $n-\tau$.

In the reminder of this section, we present in detail two methods that can work in this area which are the pole-placement method and the Lyapunov-Krasovskii method, and how can combining them to produce robust solution for controlling discrete linear delay systems.

A. Pole-Placement Method

The pole-placement method is an effective control technique for stabilizing and managing linear systems by setting the closed-loop poles at specific desired positions. In discrete-time systems, stability is ensured when the system's poles are located within the unit circle in the complex plane. However, when time delays are present, the control design becomes more challenging, as delays can push poles outside the unit circle, leading to instability. While the pole-placement method can be adapted for systems with delays, it requires careful consideration of how these delays affect the pole locations.

The main idea of the pole-placement method is to create a feedback control law that positions the closed-loop poles at specific locations, allowing for control over the system's dynamics, including its stability and transient response. For discrete delay systems, this involves:

1. **Selecting desired pole locations**: These are chosen to ensure that all poles lie within the unit circle (ensuring stability) and to achieve specific dynamic characteristics, such as target damping and response speed.
2. **Designing the feedback control gain**: By applying state feedback, the control law is constructed to shift the closed-loop system poles to the desired locations. The control law generally takes the form:

   $$u(n) = -Kx(n) - Kd\, x(n-\tau), \tag{2}$$

   where K and Kd are feedback gain matrices designed to shift the poles to desired locations, and τ is the time delay.
3. **Considering the effect of delay on poles**: In delay-affected systems, delays can add new poles or alter existing ones, requiring careful adjustments in the feedback design. To ensure robust stability under these conditions, delay-dependent methods, like Lyapunov-Krasovskii functionals, are often integrated with pole placement, more details van be found in [12], [13].

Example (1)

Consider a simple discrete-time system with a single delay in state feedback, represented by:

$$x(n+1) = 0.5\, x(n) + 0.2x(n-1) + u(n) \tag{3}$$

Based on the numerical values of Equation (3), the eigenvalues of the system may fall outside the unit circle, indicating instability. To address this issue, the following steps should be taken:

1. **Determine the desired pole locations**: Ensure the system's poles are positioned within the unit circle. For this example, setting the poles at 0.30.30.3 can achieve asymptotic stability.
2. **Calculate the feedback gains $\boldsymbol{K}$ and $\boldsymbol{K_d}$**: Design these gains using the feedback control law.

Recall the feedback control law in Equation (2) to implement the designed feedback gains effectively.

$$u(n) = -Kx(n) - K_d\, x(n-1), \quad (4)$$

the values of both K and K_d should be chosen to ensure that the closed-loop pole is within the desired location, which is 0.3 in our case. So, Equation (3), can be written as

$$x(n+1) = (0.5 - 0.2\,K)\, x(n) + (0.2 - 0.2\,K_d)\, x(n-1) \quad (5)$$

Solving Equation (5) for K and K_d that make the system pole at 0.3, we get the values of K and K_d are 0.4 and 0.1 respectively.

3. **Verification of Stability and System Dynamics:** After updating the system variables with the newly calculated values, it is essential to confirm that the system remains stable. These adjustments should ensure that any oscillations caused by the delay are progressively damped over time, leading to a stable response.

B. Lyapunov-Krasovskii method

The Lyapunov-Krasovskii functional (LKF) method is a robust mathematical approach designed to analyze and guarantee the stability of systems affected by time delays. Unlike conventional Lyapunov functions, which focus solely on the system's current state, the LKF method incorporates the state’s history into its formulation, accounting for the impact of delays.

This technique is especially effective for systems where time delays significantly influence the dynamics, potentially leading to instability. By providing delay-dependent stability criteria, the LKF method ensures robustness and reliable performance in the presence of delays.

Steps of the Lyapunov-Krasovskii Method

1. **System Representation**: Reconsider a discrete linear delay system represented in Equation (1).
2. **Constructing the Lyapunov-Krasovskii Functional**: Define a functional $V(n)$ that depends on both the current state $x(n)$ and its delayed state $x(n-\tau)$:

$$V(n) = x(n)^T P x(n) + \sum_{j=n-\tau}^{n} x(j)^T Q\, x(j), \quad (6)$$

Equation (6) should verify the following two assumptions.

Assumption (1): Matrices P and Q are positive semi-definite i.e $P > 0$ and $Q \geq 0$.

Assumption (2): The summation term captures the influence of the delay.

3. **Stability Condition:** The system is stable if the functional $V(n)$ decreases over time:

$$\Delta V(n) = V(n+1) - V(n) < 0, \tag{7}$$

then by substituting the system dynamics into $V(n+1)$, stability conditions are formulated in terms of the system matrices A and B, as well as the delay τ. These conditions are typically represented as Linear Matrix Inequalities (LMIs), which can be efficiently solved using numerical methods.

4. **Control Law Design**: To stabilize the system, a state-feedback control law $u(n) = -K\,x(n)$ or a delay-dependent control law can be introduced. The control gains K are designed to ensure that the Lyapunov-Krasovskii functional satisfies the stability condition. More explanation can be found in [13], [14] and [15].

Example (2)

Consider the system described in Equation (8), where the goal is to design a stabilizing control law using the Lyapunov-Krasovskii functional (LKF) method.

$$x(n+1) = \begin{bmatrix} .1 & .02 \\ .1 & -.15 \end{bmatrix} x(n) + \begin{bmatrix} .1 & .01 \\ .2 & .2 \end{bmatrix} x(n-1) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(n) \tag{8}$$

Solution

1. The 1st step is to define the LKF, using the function $V(n)$ in Equation (6).
2. Compute $\Delta V(n)$:

$$\Delta V(n) = V(n+1) - V(n) \tag{9}$$

3. Calculate the matrices P and Q as following:

$$\begin{bmatrix} P - A^T PA - Q & -A^T PB \\ -B^T PA & -B^T PB + Q \end{bmatrix} > 0 \tag{10}$$

The resulted obtained for this example are:

$$P = \begin{bmatrix} 6.057 & -0.0159 \\ -0.159 & 4.886 \end{bmatrix} \quad \text{and} \quad Q = \begin{bmatrix} -0.6775 & -1.4993 \\ -1.4993 & -0.9287 \end{bmatrix}$$

4. Design a control law using $u(n) = -K\,x(n)$.

Finally, the feedback gain K is:

$$K = [-0.0005 \quad -0.2046]$$

5. Verification of stability and system dynamics. After calculating the gain K and adjusting the system variables using the control law, the system becomes stable. Then, the state trajectories are simulated for N steps, including the delayed effect, to observe the system's behavior under the designed control law.
6. The last step is to plot $x(n)$ and $x(n-1)$ as seen in figure (2).

C. **Combining the pole-placement method with the Lyapunov-Krasovskii Functional (LKF) method to stabilize an unstable discrete linear delay system.**

In this section, we work with a combined method consisting of pole-placement and LKF. The process involves designing a stabilizing feedback control law to ensure the system's poles lie within the unit circle while verifying stability using the LKF approach.

Example (3)

Consider the following unstable system,

$$x(n+1) = \begin{bmatrix} 1.2 & 0.4 \\ .1 & 0.9 \end{bmatrix} x(n) + \begin{bmatrix} 0.5 & 0.1 \\ 0.2 & 0.3 \end{bmatrix} x(n-1) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(n) \qquad (11)$$

The system in Equation (11) is unstable because some eigenvalues of the matrix A are outside the unit circle. We stabilize the system using a combined **Pole Placement** and **Lyapunov-Krasovskii Functional** approach.

Approach:

1. Design feedback control using pole - placement:

Using a control law $u(n) = -Kx(n)$ such that the closed-loop poles are moved to desired stable locations within the unit circle.

2. Verify stability using LKF:

Construct a Lyapunov-Krasovskii functional to ensure delay-dependent stability of the controlled system.

3. Plot State Trajectories:

Compare the system's unstable states (without control) and stable states (with control). The results obtained for this system are presented in the next section simulation results.

III. SIMULATION AND RESULTS

The simulation investigates the stabilization of an unstable discrete linear delay system using three approaches: **pole-placement**, **Lyapunov-Krasovskii functional (LKF) method**, and their **combination**. Each method is applied to the same system to analyze and compare their performance in stabilizing the system and achieving desired dynamics.

- **Pole-Placement Method**: This method directly manipulates the system's poles to ensure they lie within the unit circle. The feedback gains are calculated to achieve stability, with results showcasing rapid stabilization and controlled transient behavior. However, it does not explicitly account for delay effects, making it potentially less robust to delay variations.
- **Lyapunov-Krasovskii Functional Method**: This approach provides a delay-dependent stability guarantee by explicitly considering delay terms in a Lyapunov functional. The results highlight its robustness against delay-induced instability, with conditions derived in terms of linear matrix inequalities (LMIs) ensuring stability.
- **Combination of Pole-Placement and LKF**: By merging the strengths of both methods, the combination ensures robust stability under delays while also enabling precise control over system dynamics. This approach achieves a balance between delay robustness and desirable transient response, as seen in the simulation results.

The comparative results are visualized through state trajectories, where the stabilized system dynamics are plotted against the initial unstable behavior. Additionally, control inputs are analyzed to highlight differences in control effort across methods. These results underscore the complementary strengths of the combined approach, providing a practical and effective solution for stabilizing discrete delay systems.

Task (1): Simulation using the pole-placement method. The simulation results obtained for the problem described in example 1 are shown in Figure 1.

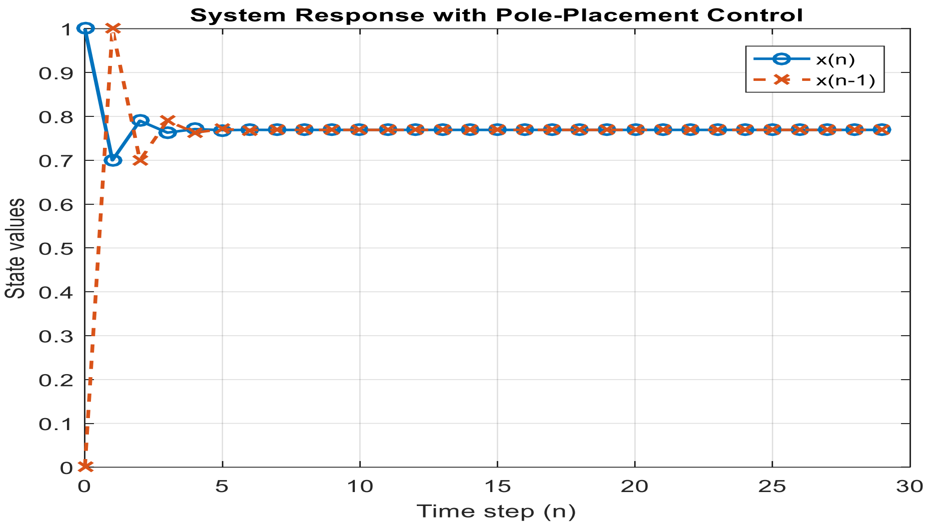

Figure (1) System Response with Pole-Placement Control

As expected from the results obtained for example (1), the plot will show that the states converge to zero over time, confirming the system's stability with the designed pole-placement control. The oscillations introduced by the delay will also be damped out.

Task (2): Simulation using the Lyapunov-Krasovskii functional (LKF) method.

The simulation results obtained for the problem described in example 2 are shown in Figure 2.

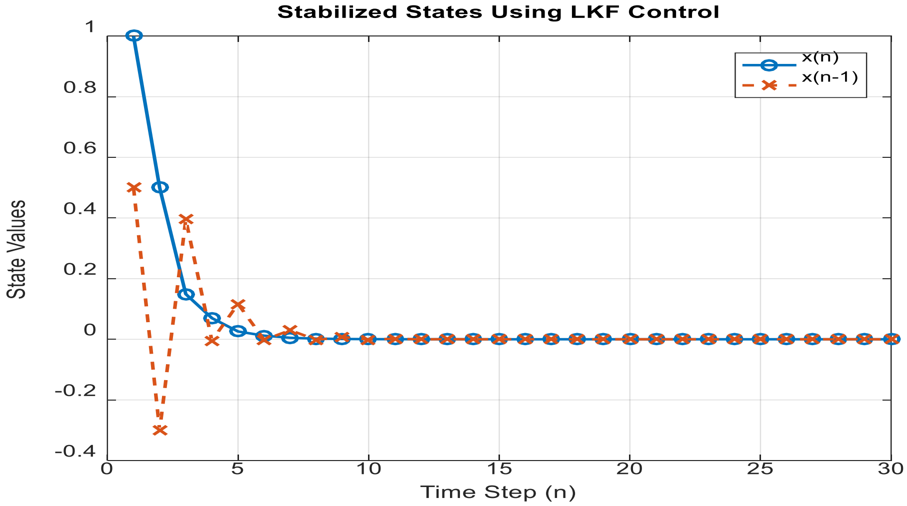

Figure (2)

As seen in figure (2), The state x(n) and the delayed state $x(n-1)$ should converge to zero as K increases, demonstrating successful stabilization.

Task (3): Simulation using a Combination of Pole-Placement and LKF. The simulation results obtained for the problem described in example 3 are shown in Figures 3 and 4.

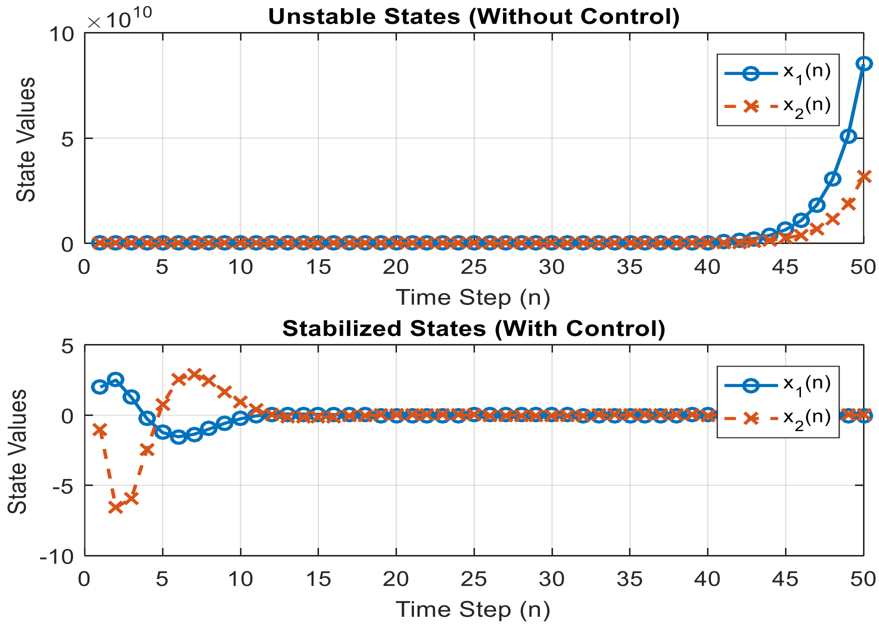

Figure (3) stable and unstable states using a combined method

As shown in this figure, the combined technique stabilized the system, and both the state and the delay state converged to zero smoothly.

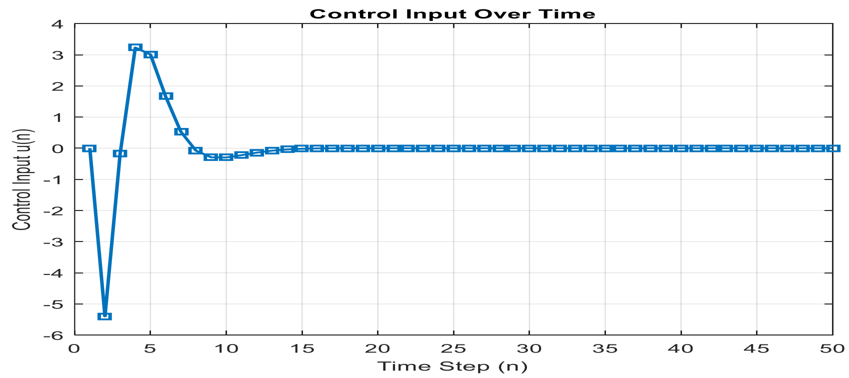

Figure (4) The control $u(n)$

Observed Results:

1: The plots of state trajectories confirm that the states, $x_1(n)$ and $x_2(n)$, converge to the stability region (e.g., the equilibrium point at the origin).

2: The control $u(n)$ adapts to both the system's instantaneous state and its delayed state, showcasing its effectiveness in managing delay-induced challenges.

3: The magnitude and variations in $u(n)$ remain bounded, indicating efficient control effort without introducing excessive actuation.

This success underscores the importance of a well-designed $u(n)$ in stabilizing discrete linear delay systems, demonstrating its ability to guide the system to a stable operating condition while addressing both transient dynamics and robustness to delays.

IV. CONCLUSIONS

The stabilization and control of discrete linear delay systems present unique challenges due to the combined effects of system delays and inherent instability. This work explored three stabilization techniques—pole-placement, Lyapunov-Krasovskii functional (LKF) method, and a combined approach. The findings demonstrate:

1. **Pole-Placement Method**: This approach successfully stabilizes the system by placing the closed-loop poles within the unit circle. It achieves desirable transient behavior and rapid stabilization; however, its delay-independent nature may limit robustness against significant or variable delays.
2. **Lyapunov-Krasovskii Functional Method**: The LKF method excels in providing delay-dependent stability guarantees by explicitly incorporating delay terms into the stability analysis. This ensures robustness and mitigates delay-induced instability, though it may lack the precise dynamic shaping of pole placement.
3. **Combined Approach**: The integration of pole placement with the LKF method leverages the strengths of both techniques. The combined approach offers robust stability under delays while achieving controlled transient dynamics, providing a comprehensive solution for stabilizing discrete linear delay systems.

The control input $u(n)$, derived from these methods, effectively forces the states of the system into the stability region. Simulation results validate the efficacy of the control strategies, highlighting the complementary benefits of combining the two methods.

V. FUTURE WORK

While this study demonstrates the effectiveness of pole-placement, LKF, and their combination, several areas merit further exploration to enhance the control and stabilization of discrete linear delay systems:

1. **Adaptive Control Strategies**: Investigate adaptive control techniques that dynamically adjust feedback gains in response to variations in delays or system parameters.
2. **Optimization of Control Effort**: Explore optimization algorithms to minimize the control input $u(n)$ while maintaining stability and achieving desired performance.
3. **Nonlinear Delay Systems**: Extend the combined approach to handle nonlinear discrete delay systems, addressing additional complexities such as time-varying delays or nonlinearity-induced instability.
4. **Distributed Control for Networked Systems**: Apply the methods to distributed systems with network-induced delays, ensuring scalability and robustness in multi-agent or interconnected systems.

This work lays the foundation for robust and efficient control of delay systems, with future research aiming to refine and generalize these approaches for broader applications.

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