

# Pilotage des cycles limites dans les systèmes dynamiques hybrides. Application aux alimentations électriques statiques.

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- 3 Predictive control
- 4 Another application: Multilevel converter
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# Context

- Research Center in Automatic Control, Nancy
  - Team ACOS (French: Automatique Commande et Observation de Systèmes)
    - Hybrid Dynamical Systems
  - HYCON Project (Hybrid Control: Taming Heterogeneity and Complexity of Networked Embedded Systems.)
    - WP4a: Energy Management
- ⇒ Control of the cycles in SDH (switched system) with application in power converters.

# Switched linear systems

Class of hybrid systems consisting in a family of linear subsystems:

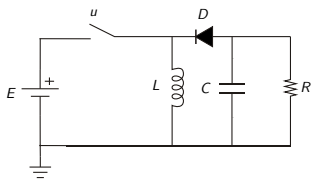
$$\dot{x}(t) = A_{\sigma(t)}x(t) + B_{\sigma(t)}E \quad x(t) \in \mathbb{R}^n \Rightarrow \text{State}$$

and a rule

$$\sigma : \mathbb{Z}^+ \rightarrow \{1, 2, \dots, m\} \Rightarrow \text{mode}$$

that describes the sudden changes in the system behavior. ( $m$  :  
Number of modes)

# Example: Power converters



$$x = [i, v_C]^T$$

$$\dot{x} = A_i x + B_i E, \quad i = 1, 2$$

$$\text{Open switch: } A_1 = \begin{bmatrix} 0 & 0 \\ 0 & -\frac{1}{RC} \end{bmatrix} \quad B_1 = \begin{bmatrix} 0 & 0 \end{bmatrix}^T$$

$$\text{Closed switch: } A_2 = \begin{bmatrix} 0 & \frac{1}{L} \\ -\frac{1}{C} & -\frac{1}{RC} \end{bmatrix} \quad B_2 = \begin{bmatrix} \frac{E}{L} & 0 \end{bmatrix}^T$$

$$\dot{x} = (1 - u)(A_1 x + B_1 E) + u(A_2 x + B_2 E), \quad u \in \{0, 1\}$$

Collecting terms with  $u$



$$\dot{x} = A_0(x) + B_0(x)u$$

In general, physical systems with ideal switches  
[Buisson et al., 2002]:

$$\begin{aligned} \dot{x} &= f(x) + g(x)u, & u &\in U \subset \{0, 1\}^r & (1) \\ x &\in \mathbb{R}^n, & f(x) &\in \mathbb{R}^n, & g(x) \in \mathbb{R}^{n \times r} \end{aligned}$$

**AFFINE IN THE CONTROL**

$$u \in \text{co}(U) \setminus U$$

Example: Power converters

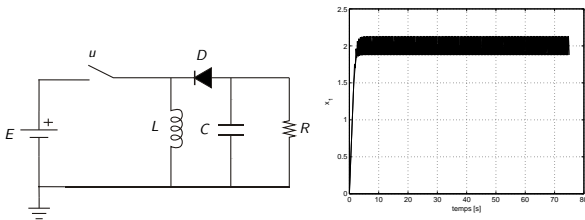


Figure: Buck-boost Converter

$$\dot{x} = A_0(x) + B_0(x)u$$

If  $i_L = 2$  is desired in steady state,  $u = 0.5$  ( $R = L = C = E = 1$ )



It is not possible,  $u \in \{0, 1\}$

# Limit cycle

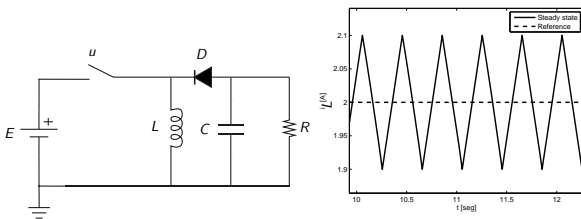


Figure: Buck-boost converter

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It is not possible,  $u \in \{0, 1\}$



# Cyclic switched systems and operation points

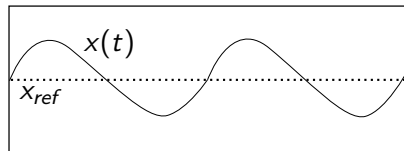
## Definition

A cyclic switched system is a switched system that converges to a cycle.

Which are the performance specifications?

In steady state:

- Reach an average value.
- Follow an optimal cycle.



Steady state  $\rightarrow$  cycle around an average value:

$$\bar{x} = \frac{1}{T_p} \int_{T_p} x(\tau) d\tau \quad (2)$$

$T_p$ : Period of the cycle.

# Cyclic switched systems and operation points

To obtain the cycle average and describe a global dynamic behavior, the sliding average is used:

$$\bar{x}(t) = \frac{1}{T_p} \int_{t-T_p}^t x(\tau) d\tau \quad (3)$$

$\bar{u}(t)$ : Sliding average value of  $u$  over a period. But:

- [Sanders and Verhulst, 1985]

$\tilde{x}(t) \Rightarrow$  Average state model solution

$\tilde{x}(t) \approx \bar{x}(t) \approx x(t)$ , for  $T_p \rightarrow 0$

$$\dot{\tilde{x}}(t) = f(\tilde{x}(t)) + g(\tilde{x}(t))\bar{u}(t), \quad \bar{u} \in \text{co}(U) \setminus U \quad (4)$$

# General strategy

Operation points:

$$X_{ref} = \{x_{ref} \in \mathbb{R}^n : f(x_{ref}) + g(x_{ref})u_{ref} = 0, u_{ref} \in co(U) \setminus U\}$$

General strategy:

- Find a control law (switching law) that takes the system to the operation point: Transitory state. (**Optimal or predictive control**)
- Maintain the system in a neighborhood of the operation point: Cycle (**Predictive control**)

Constraint:

- Apply the control methods in real-time to power converters.

# Problem formulation

Control problem:

$$\min_{u(\cdot)} x_{n+1}(T) = \int_0^T L(x_1, x_2, \dots, x_n) dt$$

s.t.

$$\dot{x}(t) = f(x(t)) + g(x(t))u(t)$$

$$x(0) = x_0, x(T) \text{ free}$$

$$u(t) \in U = \{0, 1\}^r$$

Find the switching law  $u^*(t) \in U$  for  $t \in [0, T]$  which minimizes  $x_{n+1}(T)$  (cost function) for any value of  $x_0$ .

All the switches are controlled, there is no time or state constrain on the control

IDEA: USE THE PONTRYAGIN MINIMUM PRINCIPLE  
[Pontryagin et al., 1964].

# Necessary conditions

Define the Hamiltonian :  $H(u, x, \lambda) = \lambda^T f(x) + \lambda^T g(x)u$

## Theorem (Minimum principle)

If  $(x^*, \lambda^*, u^*)$  is optimal with  $\dot{\lambda} = -H_x(u, x, \lambda)$ ,  $\lambda \neq 0$  then for almost all  $t \in [0, T]$

- 1  $H^* = \min_{u \in U} H(u, x^*, \lambda^*)$
- 2  $H(t) = cte (= 0 \text{ if } T \text{ is free})$
- 3  $\lambda^*(0)$  free and  $\lambda^*(T) = [0, \dots, 0, 1]^T$

- Hybrid versions of minimum Principle: [Sussman, 1999], [Dmitruk and Kaganovich, 2008], [Shaikh and Caines, 2003], [Riedinger and lung, 1999], [Riedinger et al., 2003].
- For sake of simplicity  $\Rightarrow$  assumption:  $r = 1$ .

# What can go wrong ?

- $H(u, x, \lambda) = \lambda^T f(x) + \lambda^T g(x)u$ .
- Define the switching function  $\phi(t) = \lambda^T g(x)$
- From the condition  $\min_{u \in U} H(u, x^*, \lambda^*)$ ,  $u$  is given by

$$u = \begin{cases} 0 & \text{if } \phi(t) > 0 & \text{Bang - Bang control} \\ 1 & \text{if } \phi(t) < 0 & \text{Bang - Bang control} \\ ? & \text{if } \phi(t) = 0 & \forall t \in ]a, b[ \text{ Singular control} \end{cases}$$

- Why the singular solution is important?

The operation points are inside the convex hull.

$$\boxed{\{x_{ref} \in \mathbb{R}^n : f(x_{ref}) + g(x_{ref})u_{ref} = 0, u_{ref} \in co(U) \setminus U\}}$$

**THIS IS PRECISELY THE SINGULAR CONTROL CASE**

## Conditions to determine singular arcs

PROBLEM:

Search  $\lambda(t)$ ,  $x(t)$  and  $u(t)$  such that  $\phi(t) \equiv 0$ .

$\phi(t)$  can be time-derived until  $u$  appears explicitly.

**The problem order** is the smallest integer  $q$  such that :

- 1  $u$  appears explicitly in  $\phi^{(2q)}$  (derivative of  $H_u$  w.r.t.  $t$ ):

$$\phi^{(2q)} = H_u^{(2q)}(u, x, \lambda) = A(x, \lambda) + uB(x, \lambda)$$

- 2 If it doesn't exist then  $q := \infty$ . [Volker, 1996],[Robbins, 1967]

### Conditions to determine the singular arcs

$$\phi(x, \lambda) = 0, \dot{\phi}(x, \lambda) = 0, \dot{\phi}^{(2)}(x, \lambda) = 0, \dots, \phi^{(2q-1)}(x, \lambda) = 0 \quad (5)$$

$$\phi^{(2q)} = A(x, \lambda) + uB(x, \lambda) = 0 \quad (6)$$

# How to determine singular arcs? (Algebraically determined)

(5) and (6) give the conditions on  $x$ ,  $\lambda$  and  $u$ .

- The switching function for the affine case is given by :  
 $\phi(\lambda, x) = \lambda^T g(x)$ .
- If the problem order is  $q$  then  $2q < n$  and

(5) :  $\lambda^T ad_f^k g(x) = 0 \quad \forall k = 0, 1, \dots, 2q - 1$   
 are linearly independent [Fraser-Andrew, 1989].

$$(6) : \lambda^T ad_f^{2q} g(x) + u \lambda^T [g, ad_f^{2q-1} g](x) = 0$$

where

$ad_f^k g(x) = [f, ad_f^{k-1} g](x), ad_f^0 g(x) = g(x)$ : Iterate Lie brackets  
 $[f, g](x) := g_x(x)f(x) - f_x(x)g(x)$  Lie bracket



# How to determine singular arcs? (Algebraically determined)

- If the problem order is  $q$  then

**2q equations (5):**  $\lambda^T ad_f^k g(x) = 0 \quad \forall k = 0, 1, \dots, 2q - 1$

**+1 equation (6):**  $\lambda^T ad_f^{2q} g(x) + u \lambda^T [g, ad_f^{2q-1} g](x) = 0$

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**2q+1 equations**

- From the minimum principle:  $\lambda \neq 0$
- There are two cases where  $u$  can be written as a feedback  $u = u(x)$  (Algebraically determined).

# How to determine singular arcs? (Algebraically determined)

Case 1. If  $n = 2q$ : (5) and (6) yield:

①

$$u(x) = - \frac{\det([g(x), ad_f^1 g(x), \dots, ad_f^{2q-1} g(x), ad_f^{2q} g(x)])}{\det([g(x), ad_f^1 g(x), \dots, ad_f^{2q-1} g(x), [g, ad_f^{2q-1} g](x)])}$$

②

and  $\lambda$  can be a-posteriori deduced from:

$$\lambda^T [g(x), ad_f^1 g(x), \dots, ad_f^{2q-1} g(x)] = 0. \quad (7)$$

Case 2. For free time optimal control problems:  $H = 0 \Rightarrow \lambda^T f(x) = 0$  (Optimal time and infinite quadratic criterion) gives a supplementary condition, then the control can be obtained for  $n = 2q + 1$ .

## How to determine singular arcs?

In other cases, from  $\lambda^T ad_f^{2q} g(x) + u \lambda^T [g, ad_f^{2q-1} g](x) = 0$ , then  $u = u(x, \lambda) \Rightarrow$  Two-boundary problem (Non-linear differential equation)

# Optimal trajectories synthesis

- ① Determine the singular arcs.
- ② Keep only the singular arcs corresponding to  $u(x) \in \text{co}(U)$  (since they can be “approximated” by  $\{0, 1\}$ ).
- ③ Keep only singular arcs corresponding to a minimum of  $H$ .

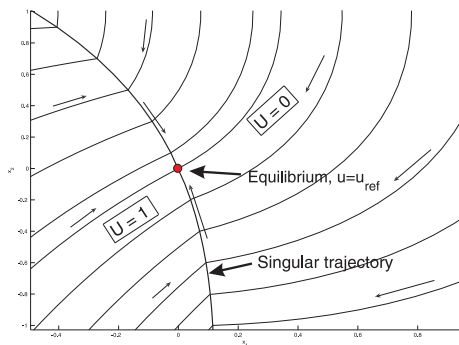
## Theorem

**(2nd order condition - Legendre-Clebsch Condition)** Assume  $q < \infty$  (most of cases) and let  $(x^*, u^*, \lambda^*)$  an optimal solution:

- $(-1)^q B(x^*, \lambda^*) \geq 0$  for all  $t \in ]a, b[$ .
- ④ Determine the regular arcs finishing in the singular optimal trajectory.

# Optimal trajectories synthesis

Singular arc  $\Rightarrow$  Regular trajectories  $\Rightarrow$  Interpolation  $\Rightarrow$  Feedback control.



- The singular arc is composed by points  $(u_f, x_f, \lambda_f)$ .
- From  $(u_f, x_f, \lambda_f)$ , the Hamiltonian system:

$$\dot{x} = H_\lambda(u, x, \lambda)$$

$$\dot{\lambda} = -H_x(u, x, \lambda)$$

is backward integrated with  $u = 0$  and  $u = 1$ .

# Optimal trajectories synthesis

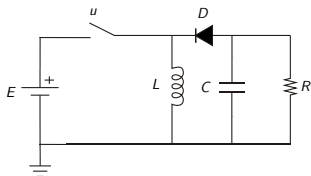
Singular arc  $\Rightarrow$  Regular trajectories  $\Rightarrow$  Interpolation  $\Rightarrow$  Feedback control.

The trajectories are interpolated using a neural network (Offline)



State feedback control  $u(x)$

# Example: Buck-boost converter



In a Mayer form using a quadratic criterion,

- ① Dimension  $n = 2$
- ② Problem order  $q = 1$

$$f(x) = \begin{bmatrix} A_2x + B_2E \\ (x - x^{ref})^T Q (x - x^{ref}) \end{bmatrix}, g(x) = \begin{bmatrix} (A_1 - A_2)x + B_1E - B_2E \\ 0 \end{bmatrix}$$

- ① The singular control is defined by

$$u(x) = - \frac{\det([g(x), ad_f^1 g(x), ad_f^2 g(x)])}{\det([g(x), ad_f^1 g(x), [g, ad_f^2 g](x)])},$$

$$\lambda^T \perp \{f(x), g(x), ad_f^1 g(x)\}$$

- ② Legendre - Clebsch 2d order conditions :

$$-\lambda^T [g, ad_f g](x) \geq 0$$

## Response of the Buck-boost converter + control

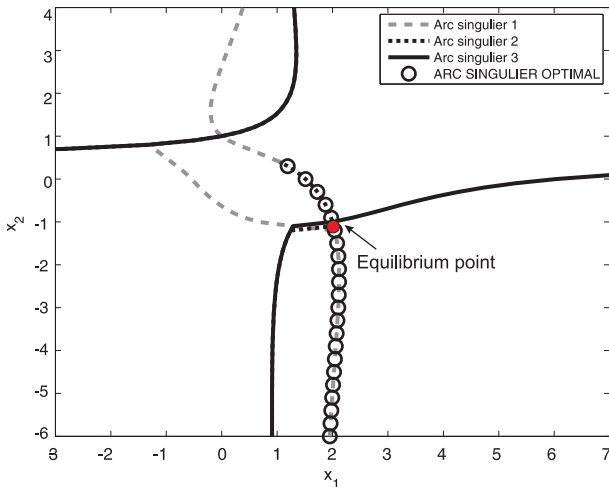
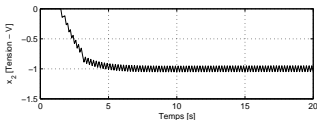
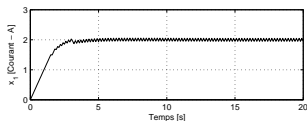
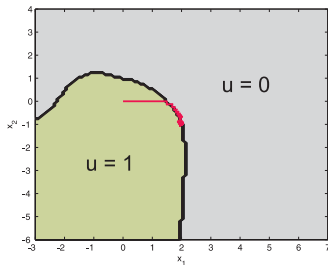
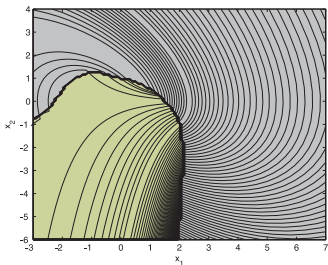


Figure: Verification of second order condition



## Response of the Buck-boost converter + control



- Reference  $x_{ref} = (2, -1)$

- Weight matrix

$$Q = \begin{bmatrix} 100 & 0 \\ 0 & 1 \end{bmatrix}$$

# Remarks

- Multi-input case has been also developed.
- Average value in steady state is  $x_{ref}$ . The resulting cycle is a consequence and it is not controlled.
- Stability assured because of the construction.
- Takes some time to compute offline (10.45 seconds for the buck-boost, 1GB RAM.)

(CIFA 2008, IJC 2009)

# Return to the general strategy

Operation points:

$$X_{ref} = \{x_{ref} \in \mathbb{R}^n : f(x_{ref}) + g(x_{ref})u_{ref} = 0, u_{ref} \in co(U) \setminus U\}$$

General strategy:

- Find a control law (switching law) that takes the system to the operation point: Transitory state. (**Optimal or predictive control**)
- Maintain the system in a neighborhood of the operation point: Cycle. (**Predictive control**)

Constraint:

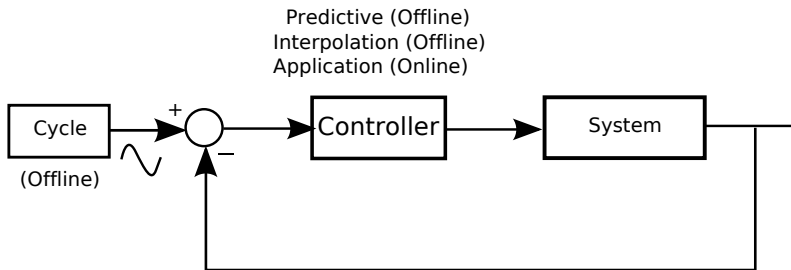
- Apply the control methods in real-time to power converters.

# General idea

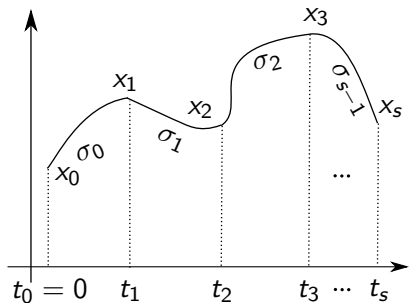
- The control system has usually a constant reference.
- Type of system: Cyclic systems

IDEA:

- 1 Steady state is a cycle  $\Rightarrow$  Reference can be also a cycle.  
Which cycle?
- 2 Reach this cycle in steady state. How?

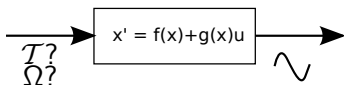


# General idea to determine an optimal cycle



- Time sequence:  $\mathcal{T} = \{t_0 = 0, t_1, t_2, \dots, t_s\}$
- Mode sequence:  $\Omega = \{\sigma_0, \sigma_1, \dots, \sigma_{s-1}\}$
- State set:  $\mathcal{X} = \{x_0, x_1, \dots, x_s\}$

Open loop: Cycle research minimizing a cost function (Waveform).  
We search  $\mathcal{T}$  and  $\Omega$ .



Optimal cycle is determined by non-linear programming.

# Which cycle?: Cycle research

- Least oscillations criterion around a constant  $x_{ref}$  over a period  $T_p$ :

$$J(T^\infty, \Omega^\infty, s^\infty) = \min_{T, \Omega, s} \int_0^{T_p} [x(t) - x_{ref}]^T Q [x(t) - x_{ref}] dt \quad (8)$$

- Cycle constraint:  $x(0) = x(T_p)$ .
- Bound over the period:  $T_p < T_{p,max}$
- Switching time constraint: The switch can change its state if  $\delta_k \geq t_{min}$

$$\delta_k(t_i) \geq t_{min} |u_k(t_j) - u_k(t_{j-1})| \quad \forall j = 1, \dots, s$$

$$\dot{\delta}_k(t_j) = 1 \quad \forall k = 1, \dots, r$$

$$\delta_k(t_{j+1}) = 0 \quad \text{if} \quad |u_k(t_j) - u_k(t_{j-1})| \neq 0$$

- **How to reach the cycle?:**
  - 1 Far from the cycle. The reference is the average value of the cycle.
  - 2 Near the optimal cycle. The reference is the cycle obtained before (Classical tracking problem).

## Close loop construction

For each value of a initial condition set, take the modes and the time sequence which minimizes the cost function. ( $100 \times 100$ )



**IT IS A VERY LONG PROCESS**

(0.5 secs for each initial condition in a second-order system, a signal decision must be taken each  $0.022ms.$ )



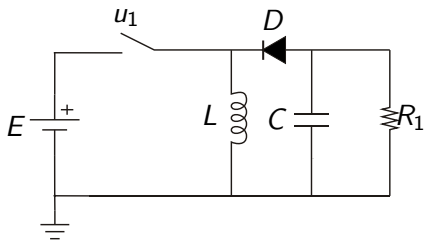
INTERPOLATE THE SOLUTIONS FOR THE WHOLE SET OF INITIAL CONDITION.



RESULT: A FEEDBACK CONTROL LAW.



# Example: Buck-Boost converter

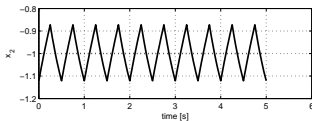
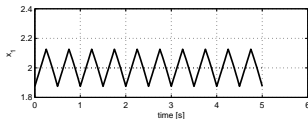
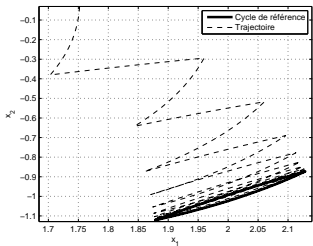
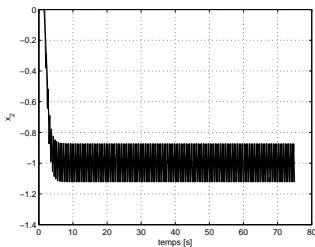
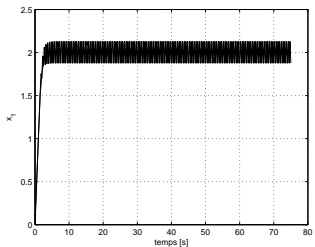


Parameters:

- $R = L = C = E = 1$ ,  
 $Q = \text{diag}[1, 1]$
- $f(x) = A_2 + B_2 E$   
 $g(x) = (A_1 - A_2)x + (B_1 - B_2)E$ ,  
 $T_{p,max} = 1 \text{ s}$
- $x_{ref} = [v_{C,ref}, i_{L,ref}]^T = [2, -1]^T$ .
- $s_{max} = 3$ ,  $t_{min} = 0.04 \text{ s}$

Optimal limit cycle:  $\mathcal{T}^\infty = \{0, 0.2509, 0.5\}$ ,  $\Omega^\infty = \{on, off\}$

# Example: the Buck-Boost converter' response+control



## Remarks

- Sensibility functions and a Gauss-Newton algorithm are used to find the switching times.
- Maintain the system in the neighborhood of the cycle... BUT nothing can be said about the stability!

(ACC 2007, JDMACS 2007, IECON 2008)

# Multilevel converter

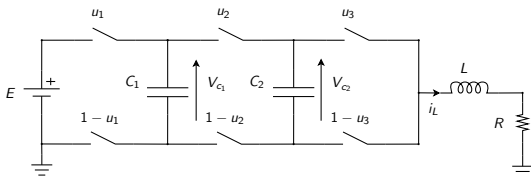
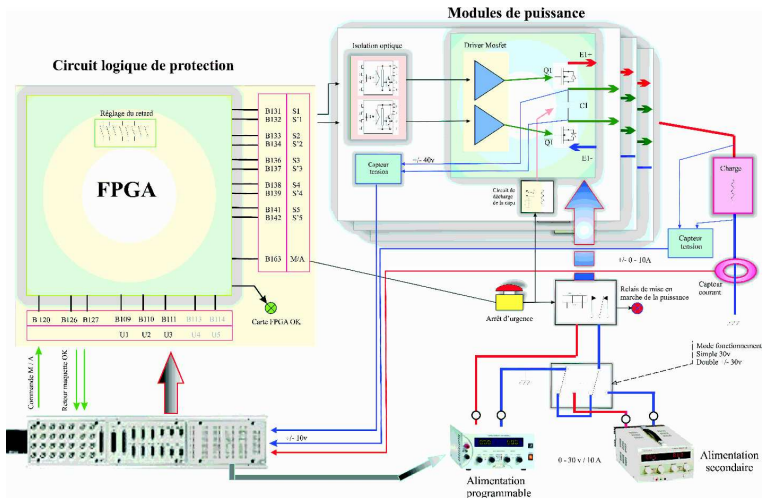


Figure: Three cell four level dc/dc converter

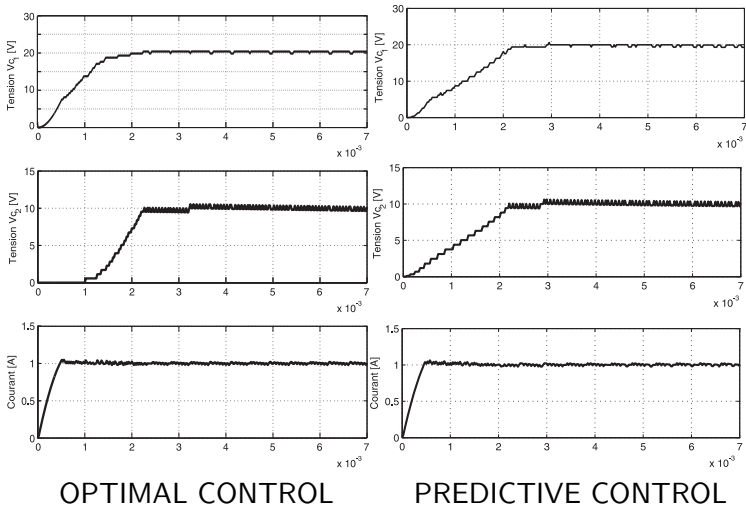
$$\begin{bmatrix} V_{c1} \\ V_{c2} \\ i_L \end{bmatrix} = \begin{bmatrix} -\frac{i_L}{C_1} & \frac{i_L}{C_1} & 0 \\ 0 & -\frac{i_L}{C_2} & \frac{i_L}{C_2} \\ \frac{V_{c1}}{L} & \frac{V_{c2}-V_{c1}}{L} & \frac{E-V_{c2}}{L} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ -\frac{R}{L}i_L \end{bmatrix} = g(x)u + f(x)$$

- $u_i \in \{0, 1\}$ ,  $i \in \{1, 2, 3\}$ .
- $C_1 = C_2 = 40\mu F$ ,  $L = 10mH$ ,  $R = 10\Omega$ ,  $E = 30 V$ .
- Average reference:  $V_{c2}^{ref} = E/3$ ,  $V_{c1}^{ref} = 2E/3$ ,  $i_L^{ref} = 1A$

# Experiment set-up

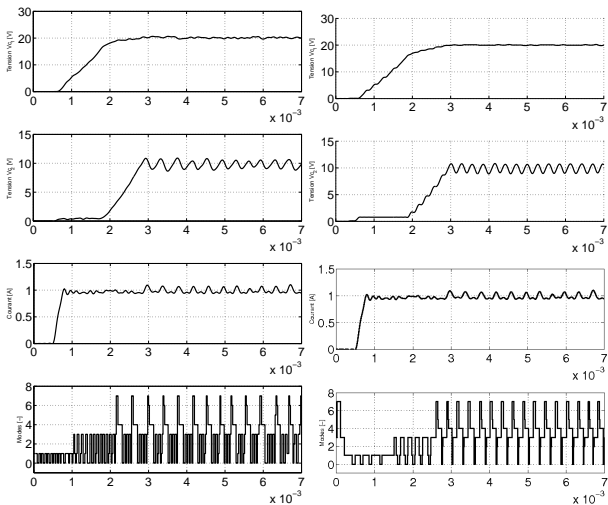


## Simulation results (Start-up simulation response)



Sampling frequency 45kHz.

# Experimental results: Optimal control (Start-up)

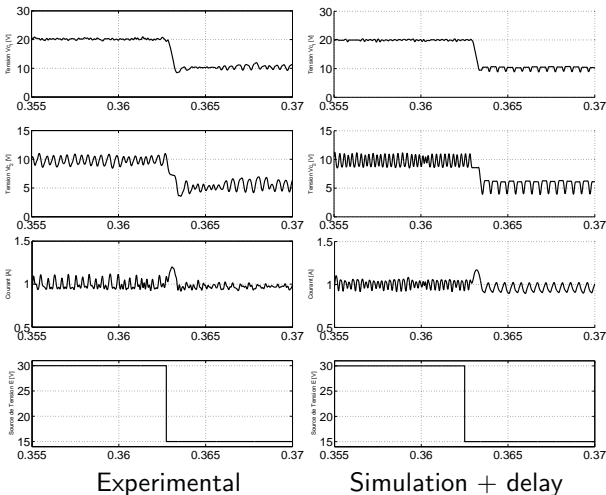


Experimental

Simulation + delay

Sampling frequency 45kHz.

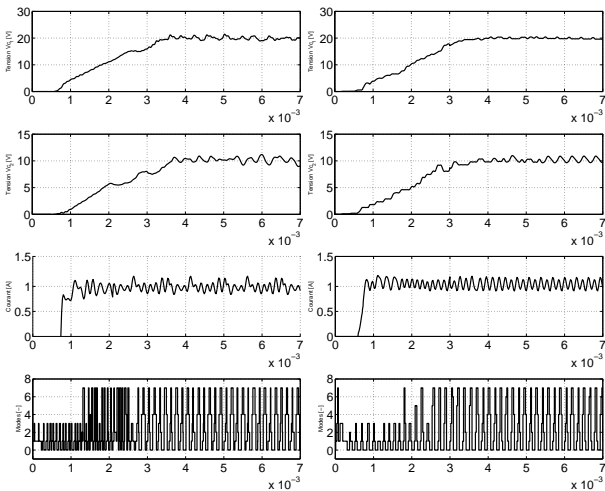
# Experimental results: Optimal control ( $E = 30V \Rightarrow 15V$ )



Sampling frequency 45kHz.



# Experimental results: Predictive control (Start-up).



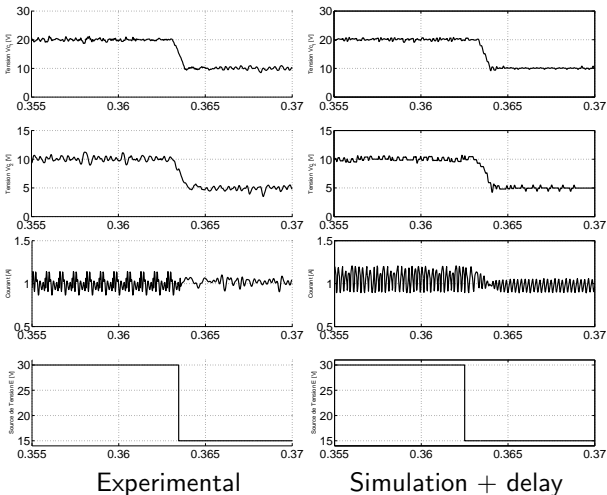
Experimental

Simulation + delay

Sampling frequency 45kHz.

# Experimental results: Predictive control

( $E = 30V \Rightarrow 15V$ ).



Sampling frequency 45kHz.

# Remarks

- Even if robustness criteria are not taken into account, it seems to be obtained.
- Methods also applied in other power converters. Multilevel with other parameters, step-down (Simulation and experimentation) and Step-Up, SEPIC (Simulation)
- The sampling frequency is limited to 45 kHz. Higher frequency, better results.
- The measures are affected by a delay. Question: Where is this delay coming from?

# Conclusions

- Studied two new methods for cyclic switched systems.
- Transitory  $\Rightarrow$  Optimal control and singular arcs.
- Optimal control results can be used as reference results (Comparison with suboptimal strategies).
- A large off-line computing time, but a small on-line computing time (Interpolation).
- Steady state (Cycle)  $\Rightarrow$  Predictive control (Cycle tracking).
- Experiments on real converters.

# Perspectives

- Solve the delay problem (short time)
- Try to increase the cases to obtain the singular arcs [Meziat et al., 2007].
- Combine optimal and predictive control?.
- Constrains in the states.
- Take into account autonomous jumps in the model (Mode DCM for power converters).
- Study robustness to the methods  $\Rightarrow$  Adaptive control for the parameter estimation?.
- Observer for this kind of systems.
- Other criteria: Harmonics (Frequency criterion).
- Direct discrete approaches.

...THANK YOU FOR YOUR  
ATTENTION...

An easier form to solve is given by (independent of  $\lambda$ )

### Proposition

If  $(x, u)$  is an extremal solution with  $2q < n$ . Then the  $(x, u)$ -locus satisfies

$$S(x, y_0, \dots, y_{(n-2q-1)}) = 0$$

where  $(y_0, \dots, y_{(n-2q-1)}) = (u, \dot{u}, u^{(2)}, \dots, u^{(n-2q-1)})$   
and  $S$  is given by:

$$S = \det \left( \left[ g(x), ad_f^1 g(x), \dots, ad_f^{2q-1} g(x), N_0, N_1, \dots, N_{n-2q-1} \right] \right)$$

with

$$N_i(x, u) = ad_f^{2q+i} g(x) + \sum_{k=0}^i \left( I \frac{d}{dt} - f_x - u(t)g_x \right)^k ([g, ad_f^{2q-k} g](x)u(t))$$

$$\frac{d}{dt} (*) = (f(x) + ug(x)) \frac{\partial (*)}{\partial x} + \frac{\partial (*)}{\partial t}$$

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## Remark

Control  $u$  in function of  $x, \dot{u}, u^{(2)}, \dots$



No unicity of the solution.

# How to determine singular arcs? (Algebraically determined)

For free time optimal control problems:

$H = 0 \Rightarrow \lambda^T f(x) = 0$ , then if  $n = 2q + 1$ :

1

$$u(x) = - \frac{\det([f(x), g(x), ad_f^1 g(x), \dots, ad_f^{2q-1} g(x), ad_f^{2q} g(x)])}{\det([f(x), g(x), ad_f^1 g(x), \dots, ad_f^{2q-1} g(x), [g, ad_f^{2q-1} g](x)])}$$

2 Only  $u(x) \in co(U)$  (since they can be “approximated” by  $\{0, 1\}$ ).

3  $\lambda$  can be a-posteriori deduced from:

$$\lambda^T [f(x), g(x), ad_f^1 g(x), \dots, ad_f^{2q-1} g(x)] = 0. \quad (9)$$

4 Is the second order condition verified?

## Remark: Problem order and arc order

Problem order: Smallest integer  $q$  such that appears explicitly in  $\phi^{(2q)}$ :

$$\phi^{(2q)} = H_u^{(2q)}(u, x, \lambda) = A(x, \lambda) + uB(x, \lambda) \quad (10)$$

What happens if it exists a solution  $(x^*, \lambda^*)$  such that  $B(x^*, \lambda^*) = 0$ ? ( $A(x, \lambda) + \cancel{u}B(x, \lambda) = 0$ .)

### Definition

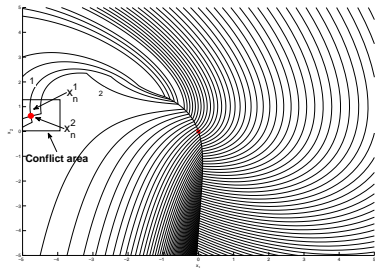
If  $(x^*, \lambda^*)$  is a singular arc defined in  $[a, b] \subset T$ . The **arc order** is the smallest integer  $p$  such that:

$$(\phi^{(2p)})_u = ((H_u)^{(2p)})_u(x^*, u^*) \neq 0 \quad (11)$$

for all  $t \in [a, b]$ .

# Optimal trajectories synthesis

Singular arc  $\Rightarrow$  Regular trajectories  $\Rightarrow$  Interpolation  $\Rightarrow$  Feedback control.







- $x_n^i$ : Cost until the conflict point for the trajectory  $i$ .
- Which trajectory gives the minimum cost?: It stays!
- The others are cut and erased from the conflict point.

The trajectories are interpolated using a neural network (Offline)



State feedback control  $u(x)$

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