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followed by the two original papers to which the improvements and corrections apply namely:

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L.G. Van Willigenburg, W.L. De Koning, 2014, "U-D factorization of the strengthened discrete-time optimal projection equations", International Journal of System Science, http://dx.doi.org/10.1080/00207721.2014.911388.

Corrected versions of the above two papers are found on gvw007.yolasite.com.

Improvements and corrections concerning U-D factorisations of algorithms for optimal full and reduced-order output feedback

L. Gerard Van Willigenburg[1], Willem L. De Koning[2]

[1]L.G. Van Willigenburg is with the Biometris Group of Wageningen University;

[2] W.L. De Koning retired from the Department of Mathematics of Delft University of Technology

E-mail: gerard.vanwilligenburg@wur.nl[1]; wilros@planet.nl[2]

Abstract- UD factorisations of algorithms for optimal full and reduced-order output feedback control of discrete-time systems with white stochastic parameters have been published by us in two recent papers. Although all examples in both papers were successfully and correctly solved they all lacked a cross product in the quadratic cost function as well as a cross covariance between the additive white system and measurement noise. The UD factored algorithms published by us claimed to also solve problems including such a cross product and cross covariance. As is demonstrated in this technical communique they do *not*. We also demonstrate that when the parameters of the input and output matrix of the system are all deterministic, still allowing for stochastic parameters in the state matrix, the UD factored algorithms can be easily adapted to do so. If not the algorithms can also be adapted to do so but at the expense of an additional intermediate recovery of two of the four UD factored matrices during each iteration of the algorithms.

Keywords- ***Optimal Full and Reduced-order Compensation; Stochastic Parameters;UDU factorisation***

I. INTRODUCTION

In two recent papers (van Willigenburg & De Koning, 2013, 2014a) UD factorisations of algorithms for both full and reduced-order optimal output feedback control of linear discrete-time systems with white stochastic parameters as well as additive white system and measurement noise were published by us. As possible applications we mention Meenakshi & Bhat (2006) and Hounkpevi & Yaz (2008). UD factorisation is generally employed to improve numerical stability and efficiency (Nakamori, 2008). Our UD factored algorithms rely on special representations of four associated recursive equations which are known as the strengthened discrete-time optimal projection equations (SDOPE) (Van Willigenburg & De Koning, 1999). Several different representations of the SDOPE exist. Some of these support cases where the stochastic parameters of the three system matrices are cross correlated while others do not (De Koning, 1992). Similarly, some representations support cases where cross correlations exist between the additive white system and measurement noise while others do not. Dual to the latter case is the occurrence of a cross product in the quadratic cost function associated with both the state and control. The latter generally results when equivalent discrete-time problems of digital control problems with quadratic costs are calculated (Van Willigenburg & De Koning, 2014b). In this communique we show that opposite to what was mentioned in Van Willigenburg & De Koning (2013, 2014a) the UD factored algorithms rely on versions of the SDOPE that do *not* support a cross product in the quadratic costs nor a cross covariance between the additive white system and measurement noise. As was correctly stated in Van Willigenburg & De Koning (2013, 2014a) cross correlations between the stochastic parameters of the three system matrices are also not supported. We also demonstrate in this communique that when all parameters of the input and output matrices are deterministic, still allowing for stochastic parameters in the state matrix, a cross covariance between the additive white system and measurement noise as well as a cross product in the quadratic cost function *can* be handled. This requires only a slight modification of the algorithms. Finally we show that if the input and output matrices do contain stochastic parameters an additional intermediate recovery of two of the four UD factored matrices during each iteration of the algorithm is required. Simple numerical examples are presented that verify these results. The authors tried to keep this communique brief and almost self-contained.

A. Problem Statement and Main Result

The problem description as presented in Van Willigenburg & De Koning (2013, 2014a) is summarized first in this section. Next the main result is presented, being the improved and corrected UD factored algorithms.

1) Problem statement: optimal full and reduced-order output feedback

Let integers n, m, l denote number of states, inputs and outputs of a to be controlled discrete-time linear system. Let matrices $\Phi \in R^{n\times n}$, $\Gamma \in R^{n\times m}$, $C \in R^{l\times n}$ specify the state, input and output matrix of this system.

Also let matrices $V \in R^{n\times n}$, $W \in R^{l\times l}$ specify covariances of the additive white discrete-time system and measured noise and let matrix $Y \in R^{n\times l}$ specify the cross covariance between them. Finally let matrices $Q \in R^{n\times n}$, $R \in R^{m\times m}$ specify the quadratic state and control penalty in the infinite-horizon cost function and let matrix $M \in R^{n\times m}$ specify a cross product between them. Given these nine matrices, as well as the prescribed controller dimension $n_c \le n$, the problem is to find three matrices $F \in R^{n_c\times n_c}$, $K \in R^{l\times n_c}$, $L \in R^{n_c\times m}$ representing the state, input and output matrix of the discrete-time optimal output feedback controller. Since the to be controlled system has stochastic parameters, matrices Φ, Γ, C are stochastic matrices. Their specification concerns first and second moments (Van Willigenburg & De Koning 2013, 2014a). To represent these an overbar will denote expectation. So $\overline{\Phi}$, $\overline{\Gamma}$, $\overline{C}$ represent first moments of Φ, Γ, C. In expressing second moments, sometimes $\tilde{\Phi} = \Phi - \overline{\Phi}$, $\tilde{\Gamma} = \Gamma - \overline{\Gamma}$, $\tilde{C} = C - \overline{C}$ are being used.

2) Main result: improved and corrected UD-factored algorithms

Four coupled matrix equations known as the SDOPE are central to the computation of controller matrices F, K, L. They involve four square nonnegative matrices denoted by $P, S, \hat{P}, \hat{S} \in R^{n\times n}$ that need to be solved. From these F, K, L can be obtained. The SDOPE can be represented in different ways. Opposite to what was suggested in Van Willigenburg & De Koning (2013, 2014a), the UD factored algorithms to compute F, K, L rely on a representation of the SDOPE that does not facilitate non-zero Y, M. To see this consider Van Willigenburg & De Koning (1999) that provides a version of the SDOPE that does support non-zero Y, M. It applies to a finite horizon time-varying reduced-order compensation problem. By removing time indices the SDOPE apply to the problems stated in Van Willigenburg & De Koning (2013, 2014a). Doing so the following two equations turn out to be different from those specified in Van Willigenburg & De Koning (2013, 2014a) when Y, M are non-zero,

$$P = \overline{\Phi P \Phi^T} - K\left(\overline{CPC^T} + \overline{\tilde{C}\hat{P}\tilde{C}^T} + W\right)K^T + V + \overline{\left(\tilde{\Phi} - \tilde{\Gamma}L\right)^T \hat{P}\left(\tilde{\Phi} - \tilde{\Gamma}L\right)} + \tau_\perp \Psi_1 \tau_\perp^T, \tag{2.1}$$

$$S = \overline{\Phi^T S \Phi} - L^T\left(\overline{\Gamma^T S \Gamma} + \overline{\tilde{\Gamma}^T \hat{S} \tilde{\Gamma}} + R\right)L + Q + \overline{\left(\tilde{\Phi} - K\tilde{C}\right)\hat{S}\left(\tilde{\Phi} - K\tilde{C}\right)^T} + \tau_\perp^T \Psi_2 \tau_\perp. \tag{2.2}$$

In equations (2.1), (2.2),

$$K = \left(\overline{\Phi} P \overline{C}^T + Y\right)\left(\overline{CPC^T} + \overline{\tilde{C}\hat{P}\tilde{C}^T} + W\right)^\dagger, \tag{2.3}$$

$$L = \left(\overline{\Gamma^T S \Gamma} + \overline{\tilde{\Gamma}^T \hat{S} \tilde{\Gamma}} + R\right)^\dagger \left(\overline{\Gamma}^T S \overline{\Phi} + M^T\right), \tag{2.4}$$

where † represents a generalized matrix inverse as specified in Van Willigenburg & De Koning (2013) i.e. satisfying $AA^\dagger A = A$, $A^\dagger A A^\dagger = A^\dagger$. Instead of equations (2.1), (2.2) the equations used in Van Willigenburg & De Koning (2013, 2014a) read,

$$P = \overline{\left(\Phi - KC\right)P\left(\Phi - KC\right)^T} + K\left(\overline{\tilde{C}\hat{P}\tilde{C}^T} + W\right)K^T + V + \overline{\left(\tilde{\Phi} - \tilde{\Gamma}L\right)\hat{P}\left(\tilde{\Phi} - \tilde{\Gamma}L\right)^T} + \tau_\perp \Psi_1 \tau_\perp^T \tag{2.5}$$

$$S = \overline{\left(\Phi - \Gamma L\right)^T S \left(\Phi - \Gamma L\right)} + L^T\left(\overline{\tilde{\Gamma}^T \hat{S} \tilde{\Gamma}} + R\right)L + Q + \overline{\left(\tilde{\Phi} - K\tilde{C}\right)^T \hat{S}\left(\tilde{\Phi} - K\tilde{C}\right)} + \tau_\perp^T \Psi_2 \tau_\perp \tag{2.6}$$

By using equations (2.3), (2.4) equations (2.5), (2.6) are seen to be equivalent with (2.1), (2.2) *only* when Y, M are zero and when Φ, Γ, C are mutually uncorrelated (De Koning, 1992). But only the latter was assumed in Van Willigenburg & De Koning (2013, 2014a). Numerical examples presented in section B demonstrate the non-equivalence for non-zero Y, M.

In Van Willigenburg & De Koning (2013), that deals with full-order output feedback controller design (i.e. with $n_c = n$), matrices $X_1, X_2, X_3, X_4, K_X, L_X$ appear. To see that the erroneous equations (2.5), (2.6) are used in Van Willigenburg & De Koning (2013) the following correspondence must be made,

$$S = X_1,\ \hat{S} = X_2,\ P = X_3,\ \hat{P} = X_4,\ K = K_X,\ L = L_X. \tag{2.7}$$

Since $\tau_\perp$ is zero for full-order controller design (Van Willigenburg & De Koning, 1999) in (2.1), (2.2), (2.5), (2.6) all final terms should be discarded. The erroneous equations (2.5), (2.6) were used in Van Willigenburg & De Koning (2013), instead of (2.1), (2.2), because in (2.1), (2.2) the second term is *subtracted* instead of added. This makes them less suitable for UD factorisation. To *remedy* this consider,

$$K' = K - Y\left(W + \overline{\tilde{C}\hat{P}\tilde{C}^T}\right)^\dagger,\ V' = V - Y\left(W + \overline{\tilde{C}\hat{P}\tilde{C}^T}\right)^\dagger Y^T, \tag{2.8}$$

$$L' = L - \left(R + \overline{\tilde{\Gamma}^T\hat{S}\tilde{\Gamma}}\right)^\dagger M^T,\ Q' = Q - M\left(R + \overline{\tilde{\Gamma}^T\hat{S}\tilde{\Gamma}}\right)^\dagger M^T, \tag{2.9}$$

Using equations (2.8), (2.3)and the fact that Φ, Γ, C are mutually uncorrelated, one can rewrite the first three terms on the right of (2.1) to obtain,

$$P = \overline{\left(\Phi - KC\right)P\left(\Phi - KC\right)^T} + K'\left(\overline{\tilde{C}^T\hat{P}\tilde{C}} + W\right)K'^T + V' + \overline{\left(\tilde{\Phi} - \tilde{\Gamma}L\right)\hat{P}\left(\tilde{\Phi} - \tilde{\Gamma}L\right)^T} + \tau_\perp\Psi_1\tau_\perp^T \tag{2.10}$$

Dually, using equations (2.9), (2.4) and the fact that Φ, Γ, C are mutually uncorrelated, one can rewrite the first three terms on the right of (2.2) to obtain,

$$S = \overline{\left(\Phi - \Gamma L\right)^T S\left(\Phi - \Gamma L\right)} + L'^T\left(\overline{\tilde{\Gamma}^T\hat{S}\tilde{\Gamma}} + R\right)L' + Q' + \overline{\left(\tilde{\Phi} - K\tilde{C}\right)^T\hat{S}\left(\tilde{\Phi} - K\tilde{C}\right)} + \tau_\perp^T\Psi_2\tau_\perp \tag{2.11}$$

Equations (2.10), (2.11) do not involve subtraction and *are* equivalent with (2.1), (2.2) for non-zero Y, M as demonstrated by numerical examples in section B. Using them instead of the erroneous equations (2.5), (2.6), according to correspondence (2.7), leads to the following modification of equation (6.14) in Van Willigenburg & De Koning (2013),

$$CX = \begin{pmatrix} \overline{\left(\Phi - \Gamma L_X\right)^T X_1\left(\Phi - \Gamma L_X\right)} + L_X'^T\left(\overline{\tilde{\Gamma}^T X_2\tilde{\Gamma}} + R\right)L_X' + Q' + \\ \overline{\left(\tilde{\Phi} - K_X\tilde{C}\right)^T X_2\left(\tilde{\Phi} - K_X\tilde{C}\right)}, \\ \left(\overline{\Phi} - K_X\overline{C}\right)^T X_2\left(\overline{\Phi} - K_X\overline{C}\right) + L_X^T\left(\overline{\Gamma^T X_1\Gamma} + \overline{\tilde{\Gamma}^T X_2\tilde{\Gamma}} + R\right)L_X, \\ \overline{\left(\Phi - K_X C\right)X_3\left(\Phi - K_X C\right)^T} + K_X'\left(\overline{\tilde{C}^T X_4\tilde{C}} + W\right)K_X'^T + V' + \\ \overline{\left(\tilde{\Phi} - \tilde{\Gamma}L_X\right)X_4\left(\tilde{\Phi} - \tilde{\Gamma}L_X\right)^T}, \\ \left(\overline{\Phi} - \overline{\Gamma}L_X\right)X_4\left(\overline{\Phi} - \overline{\Gamma}L_X\right)^T + K_X\left(\overline{CX_3C^T} + \overline{\tilde{C}X_4\tilde{C}^T} + W\right)K_X^T \end{pmatrix}. \tag{2.12}$$

In equation (2.12) $X = \{X_1, X_2, X_3, X_4\}$ and C is a transformation such that $X = CX$ represents the SDOPE (Van Willigenburg & De Koning, 2013). The SDOPE are solved by repeated computation of CX until convergence. Using equations (2.10), (2.11) from this paper, instead of the erroneous (2.5), (2.6), modifies the first and third component of C in (2.12).

If input matrix Γ and output matrix C have deterministic parameters $\overline{\tilde{\Gamma}^T\hat{S}\tilde{\Gamma}}$ and $\overline{\tilde{C}\hat{P}\tilde{C}^T}$ are zero respectively and may be dropped in (2.8),(2.9). Since $\begin{bmatrix} Q & M \\ M^T & R \end{bmatrix} \geq 0$, $\begin{bmatrix} V & Y \\ Y^T & W \end{bmatrix} \geq 0$,from (2.9) and Kreindler & Jameson (1972) we obtain,

$$Q' = Q - MR^\dagger M^T \geq 0,\quad V' = V - YW^\dagger Y^T \geq 0. \tag{2.13}$$

Therefore Q', V' may be calculated and UD factored *in advance* i.e. before iterating CX. Moreover CX can still be UD factored in the same manner as described in Van Willigenburg & De Koning (2013).

If input matrix Γ and output matrix C do not have deterministic parameters then during each iteration CX, matrices $X_2 = \hat{S}$ and $X_4 = \hat{P}$ have to be recovered from their UD factors to compute $Q' \geq 0$, $V' \geq 0$ in (2.9) through ordinary matrix subtraction. After this they are UD factored again. Clearly these last operations destroy

part of the efficiency and accuracy gained from UD factorisation. Note that due to (2.13), $Q' \geq 0$, $V' \geq 0$ in (2.9) since,

$$Q' = Q - M\left(R + \overline{\tilde{\Gamma}^T \hat{S} \tilde{\Gamma}}\right)^{\dagger} M^T \geq Q - MR^{\dagger}M^T \geq 0, \tag{2.14}$$

$$V' = V - Y\left(W + \overline{\tilde{C}\hat{P}\tilde{C}^T}\right)^{\dagger} Y^T \geq V - YW^{\dagger}Y^T \geq 0. \tag{2.15}$$

Similar modifications must be made in Van Willigenburg & De Koning (2014a). In this paper instead of (2.7) the following correspondence applies with $X_1, X_2, X_3, X_4, K_X, L_X$,

$$P = X_1,\ S = X_2,\ \hat{P} = X_3,\ \hat{S} = X_4,\ K = K_X,\ L = L_X. \tag{2.16}$$

Using again equations (2.10), (2.11), instead of the erroneous (2.5), (2.6), and applying correspondence (2.16), leads to the following modification of equation (2.23) in Van Willigenburg & De Koning (2014a),

$$CX = \begin{pmatrix} \overline{\left(\Phi - K_X C\right) X_1 \left(\Phi - K_X C\right)^T} + K_X' \left(\overline{\tilde{C}^T X_3 \tilde{C}} + W\right) K_X'^T + V' + \\ \overline{\left(\tilde{\Phi} - \tilde{\Gamma} L_X\right) X_3 \left(\tilde{\Phi} - \tilde{\Gamma} L_X\right)^T} + \tau_{\perp}\, \Psi_1 \tau_{\perp}^T, \\ \overline{\left(\Phi - \Gamma L_X\right)^T X_2 \left(\Phi - \Gamma L_X\right)} + L_X'^T \left(\overline{\tilde{\Gamma}^T X_4 \tilde{\Gamma}} + R\right) L_X' + Q' + \\ \overline{\left(\tilde{\Phi} - K_X \tilde{C}\right)^T X_4 \left(\tilde{\Phi} - K_X \tilde{C}\right)} + \tau_{\perp}^T \Psi_2\, \tau_{\perp}, \\ \frac{1}{2}\left(\tau\, \Psi_1 + \Psi_1 \tau^T\right), \\ \frac{1}{2}\left(\tau^T \Psi_2 + \Psi_2 \tau\right) \end{pmatrix}, \tag{2.17}$$

with,

$$\Psi_1 = \left(\overline{\Phi} - K_X \overline{C}\right)^T X_3 \left(\overline{\Phi} - K_X \overline{C}\right) + L_X^T \left(\overline{\Gamma^T X_2 \Gamma} + \overline{\tilde{\Gamma}^T X_4 \tilde{\Gamma}} + R\right) L_X, \tag{2.18}$$

$$\Psi_2 = \left(\overline{\Phi} - \overline{\Gamma} L_X\right) X_4 \left(\overline{\Phi} - \overline{\Gamma} L_X\right)^T + K_X \left(\overline{C X_1 C^T} + \overline{\tilde{C} X_3 \tilde{C}^T} + W\right) K_X^T, \tag{2.19}$$

replacing equations (2.20), (2.21) in Van Willigenburg & De Koning (2014a).

Finally both Van Willigenburg & De Koning (2013, 2014a) need one additional correction. Using correspondence (2.7), equations (6.10), (6.11) in Van Willigenburg & De Koning (2013) have matrices M^T and Y *swapped* as can be seen from equations (2.3), (2.4) in this paper. Using correspondence (2.16) the same swap can be seen to occur in equations (2.16), (2.17) in Van Willigenburg & De Koning (2014a).

B. Numerical Verification.

To numerically verify the improvements and corrections presented in this paper the adapted UD factored algorithms are used to solve example 1 from Van Willigenburg & De Koning (2014a). In addition to the problem data of example 1 we now introduce,

$$M = \begin{bmatrix} 0.2 \\ 0.1 \end{bmatrix},\ Y = \begin{bmatrix} 0.1 \\ 0.2 \end{bmatrix}, \tag{2.20}$$

to turn the problem into one with non-zero M, Y while satisfying $\begin{bmatrix} Q & M \\ M^T & R \end{bmatrix} \geq 0$, $\begin{bmatrix} V & Y \\ Y^T & W \end{bmatrix} \geq 0$ and thus (2.13). For the parameter uncertainty measures we first select,

$$\beta_1 = 0,\ \beta_2 = 0.1,\ \beta_3 = 0, \tag{2.21}$$

implying that the input matrix Γ and output matrix C have deterministic parameters. State matrix Φ still has stochastic parameters. Then the UD factored algorithms with the slight modification are used to solve the

problem. We only mention here the outcome of the minimal costs given by equation (4.2) in Van Willigenburg & De Koning (2014a). This equation presents two different ways to compute the minimal costs which offers a way to check the correctness of the equations and their implementation. The former algorithms produce *different* outcomes 8.1156, 5.2041 for the full-order case ($n_c = n = 2$) and 8.1643, 5.2299 for the reduced-order case ($n_c = 1$) indicating their error for non-zero M, Y . The modified algorithms produce correct and equal outcomes 4.3503 for the full-order case and 4.3727 for the reduced order case. When we finally select,

$$\beta_1 = 0.1,\ \beta_2 = 0.1,\ \beta_3 = 0.1\,, \tag{2.22}$$

the input matrix Γ and output matrix C have stochastic parameters and we must use the modified version of the algorithm that has to recover X_1, X_2 during each iteration of (2.17). Then 8.6104 and 8.7316 are the minimal costs obtained in the full and reduced-order case.

II. CONCLUSIONS

Applying the improvements and corrections presented in this paper, our UD factored algorithms presented earlier (Van Willigenburg & De Koning 2013, 2014a) can now truly handle cases where a cross covariance between the additive white system and measurement noise occurs. More importantly, cases with a cross product in the infinite-horizon quadratic cost function can now be truly handled as well. The latter occur whenever digital linear quadratic control problems are addressed, namely during translation to discrete-time of the quadratic integral cost functional (Van Willigenburg & De Koning 2014b).

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Minimal representation of matrix valued white stochastic processes and U–D factorisation of algorithms for optimal control

L. Gerard Van Willigenburg[a]* and Willem L. De Koning[b]

[a]*Systems and Control Group of Wageningen University, PO Box 17, 6700 AA Wageningen, The Netherlands;*
[b]*Department of Mathematics of Delft University of Technology, Kroeskarper 6, Leiden, The Netherlands*

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Two different descriptions are used in the literature to formulate the optimal dynamic output feedback control problem for linear dynamical systems with white stochastic parameters and quadratic criteria, called the optimal compensation problem. One describes the matrix valued white stochastic processes involved, using a sum of deterministic matrices each one multiplied by a scalar stochastic process that is independent of the others. Another, that is more general and concise, uses Kronecker products instead. This article relates the statistics of both descriptions and shows their advantages and disadvantages. As to the first description, an important result that comes out is the minimum number of matrices multiplied by scalar, independent, stochastic processes needed to represent a certain matrix valued white stochastic process, together with an associated minimal representation. As to the second description, an important result concerns the generation of all Kronecker products that represent relevant statistics. Both results facilitate the specification of statistics of systems with white stochastic parameters. The second part of this article further exploits these results to perform an U–D factorisation of an algorithm to compute optimal dynamic output feedback controllers (optimal compensators) for linear discrete-time systems with white stochastic parameters and quadratic sum criteria. U–D factorisation of this type of algorithm is new. By solving several numerical examples, the U–D factored algorithm is compared with a conventional algorithm.

Keywords: minimal representation; matrix valued white stochastic processes; multiplicative white noise; stochastic parameters; optimal compensation; compensatability; UDU factorisation

1. Introduction

White stochastic processes are often used in engineering to describe uncertainty, such as uncertainty in dynamical system descriptions. White stochastic processes are among the simplest stochastic processes because they have no memory, in the sense that past values do not provide additional information on future values. Using them is a way to communicate that one is highly ignorant about the uncertainty and that any form of estimating the future uncertainty, using past values, is useless. The latter simplifies mathematical solutions. Also, after thorough investigation, this is the type of uncertainty one is generally left with.

Vector-valued stochastic processes are the ones generally used in dynamical system descriptions to represent uncertainty, because the state of a dynamical system is generally represented by a vector. Then additive uncertainty is represented by a vector stochastic process. Since it often concerns uncertainty one is highly ignorant about, and to simplify the mathematics, white vector stochastic processes are generally used. For the same reasons, one usually considers the first and second moments of the vector stochastic process only. They provide information about the mean value and average error, which is the main engineering purpose (Athans 1971).

It is well known (Arnold 1971) that the mean and average squared errors of n-dimensional continuous-time white vector stochastic processes are represented by the mean vector of dimension n and an $n \times n$ intensity matrix that is non-negative symmetric. For an n-dimensional discrete-time white vector stochastic process, the $n \times n$ intensity matrix becomes a $n \times n$ covariance matrix that is also non-negative symmetric. The symmetry and non-negativeness characterise all possible intensity and covariance matrices whereas the components of the mean vector can take on any value.

White additive uncertainty cannot destabilise a linear system, indicating that it is a rather weak type of uncertainty (Athans 1971). White multiplicative uncertainty can, and therefore may be considered a stronger type of uncertainty (De Koning 1982). White multiplicative uncertainty is obtained by turning deterministic system parameters into white stochastic processes. One important application area is the control of

*Corresponding author. Email: gerard.vanwilligenburg@wur.nl

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computer networks where stochastic parameters are often used to describe uncertainty caused by stochastic sampling (De Koning and Van Willigenburg, 2001; Immer, Yükselb, and Basar 2006; Antunes, Hespanha, and Silvestre 2009; Kögel, Blind, Allgöwer, and Findeisen 2011; Li, Zhoua, and Wub 2011). Other practical and more theoretically oriented applications may be found in Fujimoto, Ota and Nakayama (2011), Hounkpevi and Yaz (2008), Meenakshi and Bhat (2006) and Boje (2005). When parameters are taken to be stochastic variables, the system matrices of linear dynamical systems turn into matrix valued stochastic processes. The first moment of those is a deterministic matrix containing the mean of each entry. The second moment is described using Kronecker products of matrices (De Koning 1982, 1992). As opposed to vector valued white stochastic processes, where the second moment is characterised by intensity and covariance matrices being non-negative symmetric, the second moment of white matrix valued stochastic processes is not as easily characterised. Probably due to this, two different representations of white matrix valued stochastic processes are used in the literature, when describing linear dynamical systems with multiplicative white noise. One uses Kronecker products to represent the second moment (De Koning 1982, 1992). The other uses a sum of deterministic matrices each multiplied with a scalar white stochastic process that is independent of the others (Bernstein and Haddad 1987). This representation raises the issue of minimal representation: 'What is the minimum number of deterministic matrices and scalar white stochastic processes that represents a certain second moment, and how should they be selected?'

This article solves the minimal representation problem stated above, using vector valued white stochastic processes as an intermediate, to link the two descriptions of matrix valued white stochastic processes. This also provides a method to easily generate all Kronecker products that represent second moments of matrix valued white stochastic processes. The key computation in finding the minimal representation is a generalised Cholesky decomposition of a certain matrix, that is non-negative symmetric.

In the second part of this article, the minimal representation turns out to be the key in performing U–D factorisation of an algorithm that computes the unique optimal full-order dynamic output feedback controller (optimal compensator) for discrete-time linear time-invariant systems, with additive and multiplicative white noise, given an infinite horizon quadratic sum criterion. By solving several numerical examples the U–D factored algorithm, which relies on the representation that uses independent scalar stochastic processes, is compared with a conventional algorithm, that relies on the Kronecker product representation.

2. Linear systems with white stochastic parameters

Since our main research interest concerns digital optimal control system design, in this article we will consider discrete-time linear systems with white stochastic parameters (multiplicative white noise). In addition to the multiplicative white noise, the discrete-time linear systems are also corrupted by additive white system and measurement noise. These discrete-time systems are described by,

$$x_{i+1} = \Phi_i x_i + \Gamma_i u_i + v_i, \quad i = 0, 1, \ldots, \tag{2.1}$$

$$y_i = C_i x_i + w_i, \quad i = 0, 1, \ldots. \tag{2.2}$$

In Equations (2.1) and (2.2), $x_i \in R^n$ represents the system state, $u_i \in R^m$ the control inputs and $y_i \in R^l$ the observations at time $i = 0, 1, \ldots$. Furthermore, v_i is the discrete-time zero-mean additive white system noise, with covariance $V_i \in R^{n\times n}$, and w_i the discrete-time zero-mean additive white measurement noise with covariance $W_i, i = 0, 1, \ldots$. Because the discrete-time system has white stochastic parameters, at each discrete-time instant $i = 0, 1, \ldots$, the system matrices Φ_i, Γ_i, C_i have entries that instead of deterministic, are white stochastic variables. Accordingly, the processes $\{\Phi_i, i = 0, 1, \ldots\}$, $\{\Gamma_i, i = 0, 1, \ldots\}$, $\{C_i, i = 0, 1, \ldots\}$ become matrix valued white stochastic processes. Again their first and second moments will be the only ones considered for control system design. Representing these first and second moments will be the topic of the next two sections. Although in this article, we restrict ourselves to discrete-time linear systems with white stochastic parameters, all results concerning stochastic matrices carry over to system matrices of continuous-time linear systems with white stochastic parameters. In that case covariance matrices must be identified with intensity matrices.

3. Second moments represented by Kronecker products

Reconsider the discrete-time matrix valued white stochastic process $\{\Phi_i, i = 0, 1, \ldots\}$ introduced in the previous section. Assume it has time-varying first and second moments. The first moment of the process is defined by $\bar{\Phi}_i$. Let,

$$\tilde{\Phi}_i = \Phi_i - \bar{\Phi}_i, \tag{3.1}$$

and consider the decomposition,

$$\Phi_i = \bar{\Phi}_i + \tilde{\Phi}_i. \tag{3.2}$$

Then the second moment of the process is defined by,

$$\overline{\Phi_i \otimes \Phi_i} = \bar{\Phi}_i \otimes \bar{\Phi}_i + \overline{\tilde{\Phi}_i \otimes \tilde{\Phi}_i}. \tag{3.3}$$

with,

$$\overline{\tilde{\Phi}_i \otimes \tilde{\Phi}_i} = V_i^{\Phi\Phi} \in R^{n^2 \times n^2} \tag{3.4}$$

representing covariances. Similarly, the first moment of $\{\Gamma_i, i = 0, 1, \ldots\}$ and $\{C_i, i = 0, 1, \ldots\}$ is defined by $\bar{\Gamma}_i(t)$, $\bar{C}_i(t)$ and the second moment by,

$$\overline{\Gamma_i \otimes \Gamma_i} = \bar{\Gamma}_i \otimes \bar{\Gamma}_i + \overline{\tilde{\Gamma}_i \otimes \tilde{\Gamma}_i} \tag{3.5}$$

$$\overline{C_i \otimes C_i} = \bar{C}_i \otimes \bar{C} + \overline{\tilde{C}_i \otimes \tilde{C}_i} \tag{3.6}$$

with

$$\overline{\tilde{\Gamma}_i \otimes \tilde{\Gamma}_i} = V_i^{\Gamma\Gamma} \in R^{n^2 \times m^2} \tag{3.7}$$

$$\overline{\tilde{C}_i \otimes \tilde{C}_i} = V_i^{CC} \in R^{l^2 \times n^2} \tag{3.8}$$

representing covariances. If the processes $\{\Phi_i, i = 0, 1, \ldots\}$, $\{\Gamma_i, i = 0, 1, \ldots\}$ are correlated at time i, this is described by,

$$\overline{\tilde{\Phi}_i \otimes \tilde{\Gamma}_i} = V_i^{\Phi\Gamma} \in R^{n^2 \times nm} \tag{3.9}$$

being non-zero. Similarly if the processes $\{\Phi_i, i = 0, 1, \ldots\}$, $\{C_i, i = 0, 1, \ldots\}$ are correlated at time i, this is described by,

$$\overline{\tilde{\Phi}_i \otimes \tilde{C}_i} = V_i^{\Phi C} \in R^{n^2 \times nl} \tag{3.10}$$

being non-zero. The specification of the first moments $\bar{\Phi}_i$ is straightforward because they are matrices, the entries of which are mean values of the associated stochastic variables. The specification of the second moment (3.3) is less straightforward. This is mainly due to the Kronecker product $V_i^{\Phi\Phi} = \overline{\tilde{\Phi}_i \otimes \tilde{\Phi}_i}$. The properties $V_i^{\Phi\Phi}$ must have to represent covariances of Φ_i are not easily recognised.

4. Second moments represented by sums of matrices multiplied by scalar stochastic processes

Consider the decomposition (3.2) of the discrete-time matrix valued white stochastic process $\{\Phi_i, i = 0, 1, \ldots\}$ and similarly for $\{\Gamma_i, i = 0, 1, \ldots\}$, $\{C_i, i = 0, 1, \ldots\}$. Let,

$$\begin{aligned} \tilde{\Phi}_i &= \sum_{j=1}^{r} \Phi_{i,j}\eta_{i,j}, \quad \tilde{\Gamma}_i = \sum_{j=1}^{r} \Gamma_{i,j}\eta_{i,j}, \\ \tilde{C}_i &= \sum_{j=1}^{r} C_{i,j}\eta_{i,j}, \quad i = 0, 1, \ldots, \end{aligned} \tag{4.1}$$

where $\Phi_{i,j}$, $\Gamma_{i,j}$, $C_{i,j}$, are the known deterministic matrix functions and $\eta_{i,j}$ the independent, scalar, zero-mean, unit variance, white stochastic processes,

$$\overline{\eta_{i,j}} = 0, \quad \overline{\eta_{i,j}\eta_{i,j}} = 1. \tag{4.2}$$

Equation (4.1) is a description that uses a sum of matrices multiplied by scalar stochastic processes. From Equations (4.1) and (4.2), the second moment (3.3) of $\{\Phi_i, i = 0, 1, \ldots\}$ is fully specified by the first moment $\bar{\Phi}_i$ and the covariance matrix,

$$\overline{\tilde{\Phi}_i \otimes \tilde{\Phi}_i} = V_i^{\Phi\Phi} = \sum_{j=1}^{r} \Phi_{i,j} \otimes \Phi_{i,j}. \tag{4.3}$$

Similarly,

$$\overline{\tilde{\Gamma}_i \otimes \tilde{\Gamma}_i} = V_i^{\Gamma\Gamma} = \sum_{j=1}^{r} \Gamma_{i,j} \otimes \Gamma_{i,j}, \tag{4.4}$$

$$\overline{\tilde{C}_i \otimes \tilde{C}_i} = V_i^{CC} = \sum_{j=1}^{r} C_{i,j} \otimes C_{i,j}, \tag{4.5}$$

while cross correlations are described by,

$$\overline{\tilde{\Phi}_i \otimes \tilde{\Gamma}_i} = V_i^{\Phi\Gamma} = \sum_{j=1}^{r} \Phi_{i,j} \otimes \Gamma_{i,j}, \tag{4.6}$$

$$\overline{\tilde{\Phi}_i \otimes \tilde{C}_i} = V_i^{\Phi C} = \sum_{j=1}^{r} \Phi_{i,j} \otimes C_{i,j}, \tag{4.7}$$

$$\overline{\tilde{\Gamma}_i \otimes \tilde{C}_i} = V_i^{\Gamma C} = \sum_{j=1}^{r} \Gamma_{i,j} \otimes C_{i,j}. \tag{4.8}$$

In the equations stated so far, r is the *total* number of independent scalar stochastic processes needed to describe covariances of Φ_i, Γ_i and C_i. To simplify the presentation, and because it enables U–D factorisation, from now on all matrix valued stochastic processes will be considered independent. As a result, each matrix valued stochastic process is described by its own number of scalar stochastic processes, that are independent of the others. Then r should be interpreted as a number associated with the single matrix valued stochastic process under consideration. If Γ is such a matrix valued stochastic process, from now on, we will denote the associated r by r_Γ.

5. Kronecker products and minimal representations of second moments

To find Kronecker products and minimal representations representing covariances of matrix valued white

stochastic processes, it is convenient to convert white matrix valued stochastic processes to white vector valued stochastic processes. This is because for white vector valued processes symmetry and non-negativeness are two 'easy' properties fully characterising covariance matrices, as stated by Lemma 1 in this section. The conversion is performed by *stacking* the columns of the white matrix valued stochastic process,

$$\phi_i^s = st(\Phi_i) \in R^{n^2\times 1}, \quad i = 0, 1, \ldots, \tag{5.1}$$

where *st* denotes the stack operator (which is also known as the *vec* operator) and $\{\phi_i^s, i = 0, 1, \ldots\}$ a white vector stochastic process of dimension $n^2 \times 1$. We also need to consider the inverse operation of (5.1),

$$\Phi_i = st^{-1}\left(\phi_i^s\right), \quad i = 0, 1, \ldots, \tag{5.2}$$

where st^{-1} denotes the unstack operator. After the stacking (5.1), we can specify covariance matrices $V_i^{\phi^s\phi^s}$ for the vector stochastic process $\{\phi_i^s, i = 0, 1, \ldots\}$,

$$\overline{\tilde{\phi}_i^s\left(\tilde{\phi}_i^s\right)^T} = V_i^{\phi^s\phi^s} \in R^{n^2\times n^2} \tag{5.3}$$

Similarly for $\gamma_i^s = st(\Gamma_i), c_i^s = st(C_i)$,

$$\overline{\tilde{\gamma}_i^s\left(\tilde{\gamma}_i^s\right)^T} = V_i^{\gamma^s\gamma^s} \in R^{nm\times nm}, \quad i = 0, 1, \ldots, \tag{5.4}$$

$$\overline{\tilde{c}_i^s\left(\tilde{c}_i^s\right)^T} = V_i^{c^sc^s} \in R^{nl\times nl}, \quad i = 0, 1, \ldots, \tag{5.5}$$

Lemma 1: *The covariance of a discrete-time white vector stochastic process $h_i \in R^n$, $i = 0, 1, \ldots$ at time i is represented by a non-negative symmetric matrix $H_i \in R^{n\times n}$. Conversely, any non-negative symmetric matrix $H_i \in R^{n\times n}$ may be interpreted as the covariance of a certain discrete-time white vector stochastic process $h_i \in R^n$, $i = 0, 1, \ldots$ at time i.*

Proof: Let $\tilde{h}_i = h_i - \bar{h}_i$. Then the first part follows directly from $H_i = \overline{\tilde{h}_i\tilde{h}_i^T}$. Consider any $n \times n$ symmetric matrix $H_i \geq 0$. Then the symmetric square root $H_i^{1/2}$ exists. Let h_i' be a stochastic vector of dimension n having covariance $\overline{\tilde{h}_i'(\tilde{h}_i')^T} = I$ where I denotes the identity matrix. Then the stochastic vector $h_i = H_i^{1/2}h_i'$ has covariance $\overline{\tilde{h}_i(\tilde{h}_i)^T} = \overline{H_i^{1/2}\tilde{h}_i'(H_i^{1/2}\tilde{h}_i')^T} = \overline{H_i^{1/2}\tilde{h}_i'(\tilde{h}_i')^TH_i^{1/2}} = H_i^{1/2}IH_i^{1/2} = H_i$.

According to Lemma 1, all matrices representing covariances of vector stochastic processes are precisely those that are nonnegative symmetric.

Theorem 1:

(1) *There exists the following one to one mapping of elements of $V_i^{\gamma^s\gamma^s} \in R^{nm\times nm}$, specified by* (5.4), *to those of $V_i^{\Gamma\Gamma} \in R^{n^2\times m^2}$, specified by* (3.7). *For $j_1 = 1, 2, \ldots, n$, $j_2 = 1, 2, \ldots, m$, $j_3 = 1, 2, \ldots, n$, $j_4 = 1, 2, \ldots, m$ define,*

$$i_1 = (j_2 - 1)n + j_1, \quad i_2 = (j_4 - 1)n + j_3 \tag{5.6}$$

$$i_3 = (j_1 - 1)n + j_3, \quad i_4 = (j_2 - 1)n + j_4 \tag{5.7}$$

Then for each combination j_1, j_2, j_3, j_4 the corresponding element i_1, i_2 of $V_i^{\gamma^s\gamma^s}$ equals element i_3, i_4 of $V_i^{\Gamma\Gamma} \in R^{n^2\times m^2}$.

(2) *All matrices $V_i^{\Gamma\Gamma} \in R^{n^2\times m^2}$ representing covariances in* (3.7) *map one to one on all non-negative symmetric matrices $V_i^{\gamma^s\gamma^s} \in R^{nm\times nm}$.*

Proof:

(1) Let γ_{i,i_1} indicate component i_1 of the column vector γ_i and let Γ_{i,j_1,j_2} denote element j_1, j_2 of matrix Γ_i. Consider the covariance matrix $V_i^{\gamma^s\gamma^s}$ in (5.4). Element i_1, i_2 of this matrix represents the cross covariance of γ_{i,i_1}^s and γ_{i,i_2}^s. Because $\gamma_i^s = st(\Gamma_i)$, this is the cross covariance of Γ_{i,j_1,j_2} and Γ_{i,j_3,j_4} when Equation (5.6) applies. Applying the definition by means of Kronecker products (3.7), the cross covariance of Γ_{i,j_1,j_2} and Γ_{i,j_3,j_4} is represented by element i_3, i_4 of $V_i^{\Gamma\Gamma}$, if Equation (5.7) applies. (2) Follows from (1) in Theorem 1 and Lemma 1.

Observe that Theorem 1 applies also to the pairs $V_i^{\phi^s\phi^s}$, $V_i^{\Phi\Phi}$ and $V_i^{c^sc^s}$, V_i^{CC}.

Consider the representation (4.4) of $V_i^{\Gamma\Gamma}$ by $\Gamma_{i,j}$, $j = 1, 2, \ldots, r_\Gamma$. Let,

$$\gamma_{i,j}^s = st\left(\Gamma_{i,j}\right), \quad j = 1, 2, \ldots, r_\Gamma, \quad i = 0, 1, \ldots \tag{5.8}$$

Then $V_i^{\gamma^s\gamma^s}$ that corresponds with $V_i^{\Gamma\Gamma}$ is given by,

$$V_i^{\gamma^s\gamma^s} = \sum_{j=1}^{r_\Gamma} \gamma_{i,j}^s\left(\gamma_{i,j}^s\right)^T. \tag{5.9}$$

From Equation (5.9), observe that the $nm \times nm$ matrix $V_i^{\gamma^s\gamma^s}$ is obtained as a sum of column vectors each one multiplied by its transpose. The number of column vectors equals r_Γ. Noting that each $nm \times nm$ matrix $\gamma_{i,j}^s(\gamma_{i,j}^s)^T$ in (5.9) has rank 1 and is non-negative symmetric, it is clear that (5.9) produces non-negative symmetric matrices $V_i^{\gamma^s\gamma^s}$. Moreover, to represent a certain non-negative symmetric $V_i^{\gamma^s\gamma^s}$, r_Γ needs to be at least $rank(V_i^{\gamma^s\gamma^s})$. This raises the question of minimal representation: whether we can always find $\gamma_{i,j}^s$, $j = 1, 2, \ldots, r_\Gamma$ in (5.9) realising any non-negative symmetric $V_i^{\gamma^s\gamma^s}$ having rank r_Γ.

Theorem 2: *Any non-negative symmetric matrix $V_i^{\gamma^s\gamma^s} \in R^{nm\times nm}$, having rank r_Γ, can be represented by*

Equation (5.9), *i.e.* $V_i^{\gamma^s\gamma^s} = \sum_{j=1}^{r_\Gamma} \gamma_{i,j}^s (\gamma_{i,j}^s)^T$, *taking* $\gamma_{i,j}^s \in R^{nm\times 1}$, $j = 1, 2, \ldots, r_\Gamma$ *to be the* r_Γ *non-zero columns of an upper triangular matrix* $U \in R^{nm\times nm}$ *obtained from the following generalised Cholesky decomposition*,

$$V_i^{\gamma^s\gamma^s} = U_i U_i^T, \quad V_i^{\gamma^s\gamma^s}, U_i \in R^{nm\times nm}. \tag{5.10}$$

This representation is a minimal representation. An associated minimal representation (4.4), *i.e.* $V_i^{\Gamma\Gamma} = \sum_{j=1}^{r_\Gamma} \Gamma_{i,j} \otimes \Gamma_{i,j}$, *is obtained with* $\Gamma_{i,j} = st^{-1}(\gamma_{i,j}^s), j = 1, 2, \ldots, r_\Gamma$.

Proof: U_i in Equation (5.10) is an upper triangular matrix square root having $r_\Gamma = rank(V_i^{\gamma^s\gamma^s})$ non-zero columns denoted by $U'_{i,j}, j = 1, 2, \ldots, r_\Gamma$. An algorithm for computing the matrix square root is presented in Bierman (1977, p. 53). This algorithm is designed for matrices that are positive. The generalisation of this algorithm to non-negative matrices is easily obtained. The algorithm contains a parameter α indicating rank deficiency when it grows very large. In that case, all elements multiplied by α in the algorithm should be set to zero. From Equation (5.10), it follows that Equation (5.9) is satisfied because,

$$U_i U_i^T = \sum_{j=1}^{nm} U_{i,j} U_{i,j}^T = \sum_{j=1}^{r_\Gamma} U'_{i,j} U'^T_{i,j} = \sum_{j=1}^{r_\Gamma} \gamma_{i,j}^s \left(\gamma_{i,j}^s\right)^T. \tag{5.11}$$

The representation $\sum_{j=1}^{r_\Gamma} \gamma_{i,j}^s (\gamma_{i,j}^s)^T$ in (5.11) is minimal because $r_\Gamma = rank(V_i^{\gamma^s\gamma^s})$. Due to (5.8) i.e. $\gamma_{i,j}^s = st(\Gamma_{i,j})$ taking,

$$\Gamma_{i,j} = st^{-1}\left(\gamma_{i,j}^s\right), \quad j = 1, 2, \ldots, r_\Gamma, \tag{5.12}$$

provides an associated minimal representation (4.4).

In summary, starting from $V_i^{\gamma^s\gamma^s}$, by computing the generalised Cholesky factorisation (5.10) and taking the $r_\Gamma = rank(V_i^{\gamma^s\gamma^s})$ non-zero columns of U_i in (5.11), a minimal representation (5.9) is obtained. From this minimal representation application of (5.12) provides an associated minimal representation (4.4) of $V_i^{\Gamma\Gamma}$. Starting from $V_i^{\gamma^s\gamma^s}$ implies that we have to consider $\gamma_i^s = st(\Gamma_i)$ when specifying covariances associated with Γ_i. This greatly simplifies specifying meaningful covariances because, according to Lemma 1 and Theorem 1, these correspond one to one with non-negative symmetric matrices. According to Theorem 2 associated minimal representations (4.4) of $V_i^{\Gamma\Gamma}$ are easily computed by the one to one mapping described in Theorem 1. In a similar manner, starting from $V_i^{\phi^s\phi^s}$, $V_i^{c^sc^s}$ minimal representations of $V_i^{\Phi\Phi}$ and V_i^{CC} are easily computed.

6. U–D factored discrete-time optimal compensation algorithms

6.1 *Compensatability and the optimal compensation problem*

For motivation and details of the optimal compensation problem considered in this section refer to De Koning (1992). In this section, we only present a summary involving all problem data needed to solve the problem. Consider the discrete-time linear system (2.1) and (2.2). Besides having white stochastic parameters, this system is also corrupted by additive discrete-time white system and measurement noise $\{v_i, i = 0, 1, \ldots\}$, $\{w_i, i = 0, 1, \ldots\}$. The mutually independent processes $\{\Phi_i, i = 0, 1, \ldots\}$, $\{\Gamma_i, i = 0, 1, \ldots\}$, $\{C_i, i = 0, 1, \ldots\}$ are sequences of independent random matrices with *constant* statistics and $\{v_i, i = 0, 1, \ldots\}$, $\{w_i, i = 0, 1, \ldots\}$ are sequences of independent stochastic vectors with *constant* statistics. Φ_i, Γ_i and C_i, are independent of v_j and w_j, $i \neq j$ and uncorrelated with v_i, w_i. Because the statistics are constant, the time index i is dropped from their specification. The processes $\{v_i, i = 0, 1, \ldots\}$, $\{w_i, i = 0, 1, \ldots\}$ are zero-mean with covariance matrices $V \geq 0$, $W \geq 0$ and cross covariance matrix Y, $\left[\begin{smallmatrix} V & Y \\ Y^T & W \end{smallmatrix}\right] \geq 0$. Consider the dynamic output feedback compensator,

$$\hat{x}_{i+1} = F\hat{x}_i + Ky_i, \tag{6.1}$$

$$u_i = -L\hat{x}_i, \quad i = 0, 1, \ldots, \tag{6.2}$$

and the associated closed loop system,

$$\begin{bmatrix} x_{i+1} \\ \hat{x}_{i+1} \end{bmatrix} = \begin{bmatrix} \Phi_i & -\Gamma_i L \\ KC_i & F \end{bmatrix} \begin{bmatrix} x_i \\ \hat{x}_i \end{bmatrix}, \quad i = 0, 1, \ldots. \tag{6.3}$$

Introduce,

$$x'_i = \begin{bmatrix} x_{i+1} \\ \hat{x}_{i+1} \end{bmatrix}, \quad \Phi'_i = \begin{bmatrix} \Phi_i & -\Gamma_i L \\ KC_i & F \end{bmatrix}. \tag{6.4}$$

Then the closed loop system is also represented by,

$$x'_{i+1} = \Phi'_i x'_i, \quad i = 0, 1, \ldots \tag{6.5}$$

Let ρ denote spectral radius. From De Koning (1982, 1992), the closed loop system (6.5) is *mean-square stable (ms-stable)* if,

$$\rho\left(\overline{\Phi' \otimes \Phi'}\right) < 1. \tag{6.6}$$

If for the system (2.1) and (2.2), there exist a compensator (6.1) and (6.2) such that the closed loop system (6.5) is ms-stable the system (2.1) and (2.2) is called *mean-square compensatable* (*ms-compensatable*). Such a compensator is called *mean-square stabilising (ms-stabilising)*.

Let E denote expectation. The optimal compensation problem is to find the compensator matrices F^*, K^*, L^* of an ms-stabilising compensator that minimises the infinite horizon quadratic sum criterion,

$$\sigma_\infty(F,K,L) = \lim_{N\to\infty}\frac{1}{N}E\left\{\sum_{i=1}^{N}\begin{bmatrix}x_i & u_i\end{bmatrix}\begin{bmatrix}Q & M\\ M^T & R\end{bmatrix}\begin{bmatrix}x_i\\ u_i\end{bmatrix}\right\}, \tag{6.7}$$

and to find the associated minimum costs $\sigma^*_\infty(F^*,K^*,L^*)$. The following problem data entirely determine the solution of the optimal compensation problem (De Koning 1992),

$$\begin{aligned}\bar{\Phi}, \overline{\tilde{\Phi}\otimes\tilde{\Phi}} = V^{\Phi\Phi}, \bar{\Gamma}, \overline{\tilde{\Gamma}\otimes\tilde{\Gamma}} = V^{\Gamma\Gamma},\\ \bar{C}, \overline{\tilde{C}\otimes\tilde{C}} = V^{CC}, Q, R, M, V, W, Y.\end{aligned} \tag{6.8}$$

In Equation (6.8), $\bar{\Phi}, \bar{\Gamma}, \bar{C}$ are the mean values of Φ_i, Γ_i, C_i while $\overline{\tilde{\Phi}\otimes\tilde{\Phi}}$ represents covariances of Φ_i, $\overline{\tilde{\Gamma}\otimes\tilde{\Gamma}}$ represents covariances of Γ_i and $\overline{\tilde{C}\otimes\tilde{C}}$ represents covariances of C_i. The second moment $\overline{\Phi\otimes\Phi}$ of Φ_i satisfies (De Koning 1992),

$$\overline{\Phi\otimes\Phi} = \bar{\Phi}\otimes\bar{\Phi} + \overline{\tilde{\Phi}\otimes\tilde{\Phi}}. \tag{6.9}$$

Similar relations hold for the second moments of Γ_i and C_i. Therefore (6.8), fully determines the first and second moments of Φ_i, Γ_i and C_i.

6.2 *Algorithms for compensatability and optimal compensation*

The algorithms presented in this section are similar to the ones presented in De Koning (1992). Therefore we adopt, as much as possible, the same notation. In the next section, the U–D factorisation of these algorithms will be presented. The algorithms solve four coupled matrix equations, two of them being generalised Riccati equations and two of them being generalised Lyapunov equations. For convenience, these four coupled matrix equations are captured in a single transformation. Let S^n denote the set of non-negative symmetric real $n\times n$ matrices. Let $X = \{X_1, X_2, X_3, X_4\}, X_1, X_2, X_3, X_4 \in S^n$ and define,

$$K_X = \left(\bar{\Phi}X_3\bar{C}^T + M^T\right)\left(\overline{CX_3C^T} + \overline{\tilde{C}X_4\tilde{C}^T} + W\right)^\dagger, \tag{6.10}$$

$$L_X = \left(\overline{\Gamma^TX_1\Gamma} + \overline{\tilde{\Gamma}^TX_2\tilde{\Gamma}} + R\right)^\dagger\left(\bar{\Gamma}^TX_1\bar{\Phi} + Y\right), \tag{6.11}$$

$$F_X = \bar{\Phi} - \bar{\Gamma}L_X - K_X\bar{C}, \tag{6.12}$$

where $\dagger$ denotes a generalised inverse of a square matrix having the properties,

$$AA^\dagger A = A, \quad A^\dagger AA^\dagger = A^\dagger \tag{6.13}$$

Next define the nonlinear transformation C: $S^n\times S^n\times S^n\times S^n \to S^n\times S^n\times S^n\times S^n$ by,

$$CX = \begin{pmatrix}
\overline{(\Phi-\Gamma L_X)^TX_1(\Phi-\Gamma L_X)}\\
\quad +\overline{\left(\tilde{\Phi}-K_X\tilde{C}\right)^TX_2\left(\tilde{\Phi}-K_X\tilde{C}\right)}\\
\quad +L_X^T\overline{\tilde{\Gamma}^TX_2\tilde{\Gamma}}L_x + Q,\\
\left(\bar{\Phi}-K_X\bar{C}\right)^TX_2\left(\bar{\Phi}-K_X\bar{C}\right)\\
\quad +L_X^T\left(\overline{\Gamma^TX_1\Gamma} + \overline{\tilde{\Gamma}^TX_2\tilde{\Gamma}}\right)L_X,\\
\overline{(\Phi-K_XC)X_3(\Phi-K_XC)^T}\\
\quad +\overline{\left(\tilde{\Phi}-\tilde{\Gamma}L_X\right)X_4\left(\tilde{\Phi}-\tilde{\Gamma}L_X\right)^T}\\
\quad +K_X\overline{\tilde{C}^TX_4\tilde{C}}K_X^T + V,\\
\left(\bar{\Phi}-\bar{\Gamma}L_X\right)X_4\left(\bar{\Phi}-\bar{\Gamma}L_X\right)^T\\
\quad +K_X\left(\overline{CX_3C^T} + \overline{\tilde{C}X_4\tilde{C}^T}\right)K_X^T
\end{pmatrix} \tag{6.14}$$

The algorithms consist of repeated execution of the transformation C in (6.14). The same transformation C is specified in De Koning (1992) using a different, more convenient, representation. However, that representation is not suitable for U–D factorisation. The equivalent representation (6.14) is as demonstrated in the next section. To compute the transformation (6.14), we have to apply repeatedly three computational rules. An example of the first rule is given by Equation (6.9). Examples of the second and third rule are stated below,

$$\begin{aligned}\overline{\Phi^TX_1\Phi} &= st^{-1}\left(\overline{\Phi\otimes\Phi}^T\, st(X_1)\right),\\ \overline{\Phi X_3\Phi^T} &= st^{-1}\left(\overline{\Phi\otimes\Phi}\, st(X_3)\right),\end{aligned} \tag{6.15}$$

$$\begin{aligned}\overline{\tilde{\Gamma}L_X\otimes\tilde{\Gamma}L_X} &= \overline{\tilde{\Gamma}\otimes\tilde{\Gamma}}(L_X\otimes L_X),\\ \overline{K_X\tilde{C}\otimes K_X\tilde{C}} &= (K_X\otimes K_X)\overline{\tilde{C}\otimes\tilde{C}}.\end{aligned} \tag{6.16}$$

As an example, we show how to compute the first term in Equation (6.14),

$$\overline{(\Phi-\Gamma L_X)^TX_1(\Phi-\Gamma L_X)}. \tag{6.17}$$

Using the three computational rules, (6.15), (6.9), (6.16), respectively, we find,

$$\begin{aligned}&\overline{(\Phi-\Gamma L_X)^TX_1(\Phi-\Gamma L_X)}\\ &\quad = \left(\bar{\Phi}-\bar{\Gamma}L_X\right)^TX_1\left(\bar{\Phi}-\bar{\Gamma}L_X\right)\\ &\qquad + \overline{(\Phi-\widetilde{\Gamma L_X})^TX_1(\Phi-\widetilde{\Gamma L_X})}\end{aligned} \tag{6.18}$$

$$\begin{aligned}&\overline{(\Phi-\widetilde{\Gamma L_X})^TX_1(\Phi-\widetilde{\Gamma L_X})}\\ &\quad = st^{-1}\left(\overline{(\Phi-\widetilde{\Gamma L_X})\otimes(\Phi-\widetilde{\Gamma L_X})}^T\, st(X_1)\right)\end{aligned} \tag{6.19}$$

$$\begin{aligned}&\overline{(\Phi-\widetilde{\Gamma L_X})\otimes(\Phi-\widetilde{\Gamma L_X})}\\ &\quad = \overline{\tilde{\Phi}\otimes\tilde{\Phi}} + \overline{\tilde{\Gamma}L_X\otimes\tilde{\Gamma}L_X}\\ &\quad = \overline{\tilde{\Phi}\otimes\tilde{\Phi}} + \overline{\tilde{\Gamma}\otimes\tilde{\Gamma}}(L_X\otimes L_X).\end{aligned} \tag{6.20}$$

First, the right hand side of Equation (6.20) is computed using the problem data (6.8) and L_X. Then, using (6.19), the right hand side of (6.18) is computed. In a similar manner, starting from the problem data (6.8), all other terms of the transformation (6.14) can be computed. The computation of L_X, specified by (6.11), and K_X, specified by (6.10), is considered in the next section.

The algorithms comprise two constructive ms-compensatability tests, one of them producing a *measure* of compensatability, and an algorithm to compute the optimal compensator. Let θ denote a square zero matrix and I the identity matrix, both having compatible dimensions.

Compensatability test 1 (De Koning 1992)
Choose $Q = V = I$, $R = \theta$, $W = \theta$. Then the system (2.1) and (2.2), with the properties described at the start of this section, is ms-compensatable $\Leftrightarrow C^i(\theta, I, \theta, I)$ converges as $i \to \infty$.

Compensatability test 2 (De Koning 1992)
Choose $Q = V = \theta$, $R = \theta$, $W = \theta$. Let $(X_{1,i}, X_{2,i}, X_{3,i}, X_{4,i}) = C^i(\theta, I, \theta, I)$. Then the system (2.1) and (2.2), with the properties described at the start of this section, is ms-compensatable $\Leftrightarrow \lim_{i\to\infty} \left[\frac{\mathrm{tr}(X_{1,i+1}+X_{3,i+1})}{\mathrm{tr}(X_{1,i}+X_{3,i})}\right] < 1$.

As explained in De Koning (1992) $\lim_{i\to\infty} \left[\frac{\mathrm{tr}(X_{1,i+1}+X_{3,i+1})}{\mathrm{tr}(X_{1,i}+X_{3,i})}\right]$ usually converges faster than $\lim_{i\to\infty}[\mathrm{tr}(X_{1,i} + X_{3,i})]^{1/i}$, which is the same. Moreover,

$$\tilde{\rho}\left(\overline{\Phi' \otimes \Phi'}\right) = \lim_{i\to\infty}\left[\frac{\mathrm{tr}\left(X_{1,i+1} + X_{3,i+1}\right)}{\mathrm{tr}\left(X_{1,i} + X_{3,i}\right)}\right] \tag{6.21}$$

where $\tilde{\rho}(\overline{\Phi' \otimes \Phi'})$ denotes the *minimal* spectral radius of the closed loop system (6.5), achievable with a compensator. Therefore (6.21), computed by Compensatability test 2, is actually a *measure* of compensatability. The main theorem below states a constructive solution of the optimal compensation problem. Call $X = \{X_1, X_2, X_3, X_4\}$ non-negative if $X_1, X_2, X_3, X_4 \geq 0$.

Theorem 3 (De Koning 1992)**:** *Assume the system* (2.1) *and* (2.2), *with the properties described at the start of this section, is ms-compensatable and* $Q > 0$, $V > 0$. *Then* $X^* = \lim_{i\to\infty} C^i(\theta, I, \theta, I)$ *exists,* X^* *is the unique non-negative solution of the equation* $X = CX$ *and* $F^* = F_{X^*}$, $K^* = K_{X^*}$, $L^* = L_{X^*}$. *Furthermore*,

$$\begin{aligned}\sigma^*_\infty &= tr\left[QX^*_3 + \left(Q + L^T_{X^*}RL_{X^*} - 2ML_{X^*}\right)X^*_4\right] \\ &= tr\left[VX^*_1 + \left(V + K_{X^*}VK^T_{X^*} - 2YK^T_{X^*}\right)X^*_2\right].\end{aligned} \tag{6.22}$$

Observe from De Koning (1992), *Theorem* 3, *that the condition* $Q > 0$, $V > 0$ *may be replaced with* $R > 0$, $W > 0$, $(\Phi_i, V^{1/2}, Q^{1/2})$ *ms-detectable*.

6.3 *U–D factorisation of the algorithms*

U–D factorisation of algorithms generally improves both their numerical accuracy and efficiency. It has mainly been employed in the past to improve algorithms for Kalman filtering (Bierman 1977; Thornton and Bierman 1980). A notable exception is the application to reduced-order compensator design for systems with deterministic parameters (Van Willigenburg and De Koning 2004).

Having stated the transformation C, that is fundamental to the algorithms, in the appropriate format (6.14), U–D factorisation may be employed. Let P represent non-negative symmetric matrices, U unit upper triangular matrices and D diagonal matrices. Then the following two equations represent the basic U–D factored computations needed to factorise the algorithm,

$$P_1 = U_{P_1} D_{P_1} U^T_{P_1}, \quad P_2 = U_{P_2} D_{P_2} U^T_{P_2}, \tag{6.23}$$

$$P_3 = FP_1F^T + P_2 = U_{P_3} D_{P_3} U^T_{P_3}. \tag{6.24}$$

In Equations (6.23) and (6.24), all matrices are square and have the same dimension. Equation (6.23) represents U–D factorisations of P_1, P_2 whereas Equation (6.24) specifies P_3 as well as its associated U–D factorisation. Equation (6.24) is a discrete Lyapunov equation that describes a time update of a Kalman filter (Bierman 1977). Starting from P_1, P_2 one algorithm (A1) computes U_{P_1}, D_{P_1} and U_{P_2}, D_{P_2},

$$\text{A1: } P \to U_P, D_P. \tag{6.25}$$

Another algorithm (A2) computes U_{P_3}, D_{P_3} in (6.24) from U_{P_1}, D_{P_1}, U_{P_2}, D_{P_2} and F,

$$\text{A2: } U_{P_1}, D_{P_1}, U_{P_2}, D_{P_2}, F \to U_{P_3}, D_{P_3}. \tag{6.26}$$

Algorithms A1 and A2 are described in Bierman (1977, pp. 100–101, 131–133). The modification needed to apply them to non-negative instead of positive matrices is the same as the one described in Section 5.

To illustrate how Equations (6.23) and (6.24) and the associated algorithms A1 and A2 are employed consider,

$$\begin{aligned}\overline{\Phi X_3 \Phi^T} &= \overline{\Phi} X_3 \overline{\Phi}^T + \overline{\tilde{\Phi} X_3 \tilde{\Phi}^T} \\ &= \overline{\Phi} X_3 \overline{\Phi}^T + st^{-1}\left(\overline{\tilde{\Phi} \otimes \tilde{\Phi}}\; st(X_3)\right) \\ &= \overline{\Phi} X_3 \overline{\Phi}^T + \sum_{j=1}^{r_\Phi} \Phi_j X_3 \Phi_j^T, \quad X_3, \bar{\Phi}, \Phi_j \in R^{n\times n}.\end{aligned} \tag{6.27}$$

Observe that an U–D factorisation of the last two terms $\overline{\Phi} X_3 \overline{\Phi}^T + \sum_{j=1}^{r_\Phi} \Phi_j X_3 \Phi_j^T$ in (6.27) can be computed by recursively applying A2, specified

by (6.24) and (6.26), after and U–D factorisation of X_3 has been obtained from A1, specified by (6.23) and (6.25). Observe that $\overline{\Phi}X_3\overline{\Phi}^T + \sum_{j=1}^{r_\Phi}\Phi_j X_3 \Phi_j^T$ in (6.27) is obtained from the covariance representation $V^{\Phi\Phi} = \sum_{j=1}^{r_\Phi}\Phi_{i,j}\otimes\Phi_{i,j}$ in (4.3), once dropping the time index i. Recall that the representation (4.3) uses sums of matrices multiplied by scalar stochastic processes as specified by Equations (4.1) and (4.2). So it is this representation that allows for the U–D factorisation.

To further illustrate the U–D factorisation, consider again (6.17), which is among the most complicated terms of the transformation (6.14). Using Equation (6.18), after working out its final term, we obtain,

$$\begin{aligned}
&\overline{(\Phi-\Gamma L_X)^T X_1(\Phi-\Gamma L_X)}\\
&\quad=\big(\bar{\Phi}-\bar{\Gamma}L_X\big)^T X_1\big(\bar{\Phi}-\bar{\Gamma}L_X\big)\\
&\qquad+\overline{\tilde{\Phi}^T X_1\tilde{\Phi}}+L_X^T\overline{\tilde{\Gamma}^T X_1\tilde{\Gamma}}L_X\\
&\quad=\big(\bar{\Phi}-\bar{\Gamma}L_X\big)^T X_1\big(\bar{\Phi}-\bar{\Gamma}L_X\big)\\
&\qquad+st^{-1}\left(\overline{\tilde{\Phi}\otimes\tilde{\Phi}}^T st(X_1)\right)\\
&\qquad+L_X^T st^{-1}\left(\overline{\tilde{\Gamma}\otimes\tilde{\Gamma}}^T st(X_1)\right)L_X
\end{aligned}\tag{6.28}$$

Applying the alternative representations (4.3) and (4.4), i.e. $V^{\Phi\Phi}=\sum_{j=1}^{r_\Phi}\Phi_j\otimes\Phi_j$ and $V^{\Gamma\Gamma}=\sum_{j=1}^{r_\Gamma}\Gamma_j\otimes\Gamma_j$, instead of $V^{\Phi\Phi}=\overline{\tilde{\Phi}\otimes\tilde{\Phi}}$ and $V^{\Gamma\Gamma}=\overline{\tilde{\Gamma}\otimes\tilde{\Gamma}}$ we obtain,

$$\begin{aligned}
&\overline{(\Phi-\Gamma L_X)^T X_1(\Phi-\Gamma L_X)}\\
&\quad=\big(\bar{\Phi}-\bar{\Gamma}L_X\big)^T X_1\big(\bar{\Phi}-\bar{\Gamma}L_X\big)\\
&\qquad+\sum_{j=1}^{N}\Phi_j^T X_1\Phi_j+L_X^T\left(\sum_{j=1}^{N}\Gamma_j^T X_1\Gamma_j\right)L_X.
\end{aligned}\tag{6.29}$$

Like Equation (6.27), observe that an U–D factorisation of the right hand side of Equation (6.29) can be computed by recursively applying algorithm A2, once and U–D factorisation of X_1 is obtained from algorithm A1. The outer multiplication by L_X^T and L_X of the last term in (6.29) is realised by algorithm A2, setting $P_2=\theta$ in (6.24). In a similar manner, all other terms of the transformation (6.14) can be computed. Adding these terms can also be performed by algorithm A2, taking Φ in (6.24) to be the identity matrix. Preferably, when Φ is the identity matrix, a simplified version of algorithm A2 can be employed. Finally, K_X, L_X specified by (6.10) and (6.11) are computed as follows. The part which must be inverted is computed similar to (6.27). The result is therefore U–D factored. The standard inverse of the U–D factored matrix P in (6.25) satisfies,

$$P^{-1}=U_P^{-T}D_P^{-1}U_P^{-1}\tag{6.30}$$

U_P^{-1} is computed using the efficient algorithm Bierman (1977, p. 65) that exploits the triangular nature of U_P. We further simplified this algorithm exploiting the fact that U_P is *unit* upper triangular. If P is singular, several diagonal elements of D_P are zero. The associated columns of U_P are irrelevant and set to zero. Then the algorithm computes a generalised inverse with the properties (6.13) by setting to zero the same diagonal elements of D_p^{-1} and the associated columns of U_p^{-1} in (6.30). Although this generalised inverse is not necessarily equal to the Moore–Penrose pseudo-inverse used by De Koning (1982, 1992), via completion of the square one may establish that satisfying (6.13) is sufficient to find a minimum, as required by the two compensatability tests. This fact is demonstrated by Example 1 in the next section. As to Theorem 3, note that $R>0$ and $W>0$ imply that the generalised inverse in Equations (6.10) and (6.11) turns into the standard inverse. Having computed U–D factorisations of the inverted part of K_X, L_X in this manner, the matrices K_X, L_X themselves are obtained from ordinary matrix computations.

Two more computational issues require attention. Recall from Section 5, Equations (5.11) and (5.12), that $\Phi_j\in R^{n\times n}$, $j=1,2,\ldots,r_\Phi$ in Equation (4.3) are obtained by unstacking the r_Φ non-zero columns of an upper triangular matrix $U\in R^{n^2\times n^2}$. Knowing this matrix is upper triangular, we establish the number of terminal elements of each column being zero. After unstacking, these zero terminal elements make up a known number of zero terminal columns of Φ_j. In the algorithms, these zero terminal columns may be exploited by properly ignoring them, saving computational effort. Our implementation of the algorithms does so. To illustrate how, consider the term,

$$\sum_{j=1}^{r_\Phi}\Phi_j^T X_1\Phi_j,\tag{6.31}$$

in Equation (6.29). Suppose only the first $k_j<n$ columns of Φ_j are non-zero. Then,

$$\Phi_j^T X_1\Phi_j=\begin{bmatrix}\Phi_j^T(:,1{:}k_j)X_1\Phi_j(:,1{:}k_j) & 0\\ 0 & 0\end{bmatrix},\tag{6.32}$$

where $\Phi_j(:,1{:}k_j)$ denotes all rows and the first k_j columns of Φ_j. From (6.32) observe that we only have to compute the non-zero upper left block. An U–D factorisation of this upper left block can also be obtained from algorithm A2, if instead of $\Phi=\Phi_j$ we select $\Phi=\Phi_j(:,1:k_n)$ as an input in (6.24).

As mentioned in Van Willigenburg and De Koning (2004), algorithm A2 is easily adapted to enable this type of non-square input. Dual to terms like (6.31), terms like the following, taken from (6.27), occur,

$$\sum_{j=1}^{r_\Phi} \Phi_j X_3 \Phi_j^T \tag{6.33}$$

Using only the non-zero columns of Φ_j in (6.33) results in the following computations,

$$\Phi_j X_3 \Phi_j^T = \Phi_j(:, 1:k_j) X_3(1:k_j, 1:k_j) \Phi_j^T(:, 1:k_j), \tag{6.34}$$

where $X_3(1:k_j, 1:k_j)$ denotes the first k_j rows and columns of X_3. Equation (6.34) is not directly suitable for U–D factorisation because a row and column reduced version of X_3 appears in it. One would therefore prefer a computation like (6.32). This computation is obtained from a factorisation that is dual to (4.3),

$$V^{\Phi\Phi} = \sum_{j=1}^{r_\Phi} \Phi_j' T \otimes \Phi_j'^T. \tag{6.35}$$

The dual factorisation is easily obtained from the original as can be seen from Equation (6.15). Instead of the minimal representation (4.3), Φ_j' in (6.35) are obtained from a minimal representation of $V'^{\Phi\Phi} = V^{\Phi\Phi^T} = \overline{\tilde{\Phi} \otimes \tilde{\Phi}}^T$. To compute this minimal representation along the lines of Theorem 2, we have to convert $V'^{\Phi\Phi}$ to $V'^{\phi\phi}$ using the one to one mapping described in Theorem 1. This conversion is just a reallocation of matrix elements. Our implementation of the algorithms uses the dual factorisation (6.35). This dual factorisation has to be computed only ones, at the start of each algorithm. It enables the computation (6.32) that ignores zero columns to improve the computational efficiency. Similar arguments apply to the factorisations (4.4) and (4.5).

7. Numerical considerations and examples

To check the algebraic equivalence of the U–D factored algorithms with the conventional ones based on Kronecker products, both are used to solve examples that appear in De Koning (1992, 1993). These examples illustrate some fundamental properties related to white parameter uncertainty and compensatability as well as optimal compensation. The examples are also suitable for presentation, because the system has small dimensions. To investigate the performance of the U–D factored algorithms, computation times obtained for examples with system dimensions up to 70 are presented, and compared to those obtained with the conventional algorithms based on Kronecker products. Observe that a system dimension of $n = 70$ results in Kronecker products associated with the system matrix Φ of dimension $n^2 = 4900$. Finally in this section, we will comment on the possible improvement of accuracy of the U–D factored algorithm over the conventional ones. Our algorithms are programmed and executed in MATLAB®. In an attempt to achieve comparable performance with standard operations, the U–D factorisations were implemented using MEX files the source of which was written in C language.

Example 1: (De Koning 1992, 1993)

$$\bar{\Phi} = \begin{bmatrix} 0.7092 & 0.3017 \\ 0.1814 & 0.9525 \end{bmatrix}, \quad \bar{\Gamma} = \begin{bmatrix} 0.7001 \\ 0.1593 \end{bmatrix}, \quad \bar{C} = \begin{bmatrix} 0.3088 & 0.5735 \end{bmatrix} \tag{7.1}$$

$$\begin{aligned} \overline{\tilde{\Phi} \otimes \tilde{\Phi}} &= V^{\Phi\Phi} = \beta_1 \bar{\Phi} \otimes \bar{\Phi}, \\ \overline{\tilde{\Gamma} \otimes \tilde{\Gamma}} &= V^{\Gamma\Gamma} = \beta_2 \bar{\Gamma} \otimes \bar{\Gamma}, \\ \overline{\tilde{C} \otimes \tilde{C}} &= V^{CC} = \beta_3 \bar{C} \otimes \bar{C}, \quad \beta_1, \beta_2, \beta_3 \geq 0 \end{aligned} \tag{7.2}$$

$$\begin{aligned} V &= diag(0.5627 \quad 0.7357), \quad W = 0.2588, \\ Q &= diag(0.7350 \quad 0.9820), \quad R = 0.6644 \end{aligned} \tag{7.3}$$

Observe that Equation (7.2), representing covariances of the system matrices, is of the form (4.3)–(4.5) without the time-index i and with $r_\Phi = 1$, $\Phi_1 = \sqrt{\beta_1}\bar{\Phi}$, $r_\Gamma = 1$, $\Gamma_1 = \sqrt{\beta_2}\bar{\Gamma}$, $r_C = 1$, $C_1 = \sqrt{\beta_3}\bar{C}$. Because $r_\Phi = 1$, the elements of Φ_i are fully correlated. The same applies to Γ_i and C_i. Also, according to Theorem 2, (7.2) is a minimal representation. From De Koning (1993) observe that β_1, β_2, $\beta_3 \geq 0$ in (7.2) are measures of uncertainty of the system matrices Φ_i, Γ_i, C_i, respectively. As these measures increase the minimal spectral radius $\tilde{\rho}(\overline{\Phi' \otimes \Phi'})$ of the closed loop system, achievable with a compensator, increases (De Koning 1993). This is confirmed by Table 1. The same applies to the minimum value σ_∞^* of the cost function (6.7). If $\tilde{\rho}(\overline{\Phi' \otimes \Phi'}) \geq 1$, the system is not ms-compensatable and $\sigma_\infty^* = \infty$. The values of $\tilde{\rho}(\overline{\Phi' \otimes \Phi'})$ and σ_∞^* were computed with both the conventional and U–D factored algorithm. Both gave the same results within the specified convergence tolerance of 10^{-6}, indicating algebraic equivalence. The required number of algorithm iterations to obtain convergence was almost identical as well.

Next we compare the efficiency of the U–D factored algorithm with the conventional one. Because the algorithms perform mainly second moment computations, these are compared first in Table 2.

Table 1. Minimal spectral radius and minimal costs against parameter uncertainty for Example 1.

β_1	β_2	β_3	$\tilde{\rho}(\overline{\Phi' \otimes \Phi'})$	σ^*_∞
0.1	0.1	0.1	6.6542E − 01	9.7487E + 00
0.2	0.2	0.2	9.4573E − 01	5.3826E + 01
0.3	0.3	0.3	1.1658E + 00	∞
0	0.1	0.1	4.5278E − 01	5.7552E + 00
0.2	0.1	0.1	8.4555E − 01	2.3197E + 01
0.4	0.1	0.1	1.1685E + 00	∞
0.6	0.1	0.1	1.4662E + 00	∞
0.8	0.1	0.1	1.7499E + 00	∞
0.1	0	0.1	5.7289E − 01	8.9161E + 00
0.1	0.2	0.1	7.2631E − 01	1.0714E + 01
0.1	0.4	0.1	8.0961E − 01	1.3206E + 01
0.1	0.6	0.1	8.6730E − 01	1.6907E + 01
0.1	0.8	0.1	9.1098E − 01	2.3004E + 01
0.1	0.1	0	5.7289E − 01	8.7427E + 00
0.1	0.1	0.2	7.2631E − 01	1.0890E + 01
0.1	0.1	0.4	8.0961E − 01	1.3781E + 01
0.1	0.1	0.6	8.6730E − 01	1.8028E + 01
0.1	0.1	0.8	9.1098E − 01	2.4998E + 01

Execution times are recorded and for some cases also floating-point operation counts (flops). The conventional algorithm performs second moment computations using Kronecker products as represented by Equation (6.15). Each second moment computation (6.15) requires n^4 scalar multiply accumulate operations each one counted as a single flop. Instead, the U–D factored algorithm computes second moments as represented by the terms after the last equality in Equation (6.27). Straightforward computation of (6.27), indicated by MAC (multiply accumulate) in Table 2, requires $2(r_\Phi + 1)n^3$ scalar multiply accumulate operations (flops). Although U–D factorisation exploits the symmetry in Equation (6.27), not exploited by MAC, algorithm A2 described by (6.24) and (6.26) still requires in between $2.5(r_\Phi + 1)n^3$ (for $n \to \infty$), and $4(r_\Phi + 1)n^3$ (for $n = 1$) flops. So U–D factorisation of (6.27) slightly decreases computational efficiency. Both MAC and U–D outperform the conventional algorithm denoted by Kronecker product for small r_Φ ($r_\Phi = 1, 5$) and high n ($n = 50, 70$). According to Theorem 2, $r_\Phi \leq n^2$. When n is sufficiently large, in specifying common stochastic parameter statistics, one generally has $r_\Phi \ll n$. For instance $r_\Phi = 1$ when using the specification of stochastic parameters statistics (7.2) in Example 1, which applies to systems of arbitrary dimension n.

Table 2 also specifies the computation times obtained by properly ignoring *a priori* known zeros, as described by and before Equations (6.31) and (6.32). The higher r_Φ the larger the number of *a priori* known zeros as can be seen from Equation (5.11). But Equation (6.32) requires indexing parts of a matrix which appears to be rather inefficient as compared to performing computations. Only when $n = 70$, $r_\Phi = n^2$, the MAC execution time is reduced. For U–D execution times, which are larger, this happens more often. Finally observe that, as expected, the Kronecker product execution time is the only one almost independent of the value r_Φ.

Finally, Table 3 records execution times of the main parts of the conventional and U–D factored algorithm. As expected from Table 2 and the associated discussion, only if r_Φ is significantly smaller than n, the U–D algorithm may outperform the conventional one. The outperformance is hampered by the need for Cholesky decompositions (5.11) to determine Φ_j, Γ_j and C_j from the variances $V^{\Phi\Phi}$, $V^{\Gamma\Gamma}$ and V^{CC} such that $V^{\Phi\Phi} = \sum_{j=1}^{r_\Phi} \Phi_j \otimes \Phi_j$, $V^{\Gamma\Gamma} = \sum_{j=1}^{r_\Gamma} \Gamma_j \otimes \Gamma_j$ and $V^{CC} = \sum_{j=1}^{r_\Gamma} C_j \otimes C_j$ are minimal representations, according to Theorem 2. Also the dual factorisations (6.35) may be required. The execution time of these Cholesky factorisations, including the dual ones, is also mentioned in Table 3. Although they have to be executed only once, their execution time is significant and increases significantly with n. These Cholesky decompositions are avoided if the covariances of the system matrices are formulated directly in terms of Φ_j, Γ_j and C_j, like in Example 1. Note that r_Φ, r_Γ, r_C need not necessarily be minimal. The examples in Table 3 concern randomly generated problems with $m = 3$, $l = 4$, $r_\Gamma = \min(nm, r_\Phi)$, $r_C = \min(nl, r_\Phi)$ that are all ms-compensatable. Generation of proper random covariances of the system matrices is greatly facilitated by Theorems 1 and 2. The algorithms in each case were verified to produce the same solution in approximately the same number of iterations. The total execution time of the conventional algorithm is approximately equal to the total iteration time. The same applies to the U–D factored algorithm if Cholesky decompositions are not required. If required their execution time must be added. Adding these in Table 3, only for the case $n = 70$, $r_\Phi = 1$ the U–D algorithm outperforms the conventional one.

In terms of computational efficiency in MATLAB®, the U–D algorithm has advantages in cases of large n and small r_Φ, r_Γ and r_C only. U–D factorisation however has other advantages such as guaranteeing non-negativeness of the matrices during iterations of the algorithm that enhances numerical stability. Another potential advantage is doubling of precision (Bierman 1977). Doubling of precision is achieved only if recovery of the U–D factored matrices into ordinary representation is avoided during the iterations. This type of recovery occurs in Equations (6.10) and (6.11) in the part that is not inverted. Further investigation into U–D factorisation is needed to see if this recovery can be avoided. As to the

Table 2. Execution time (s) and flops of different second moment computations.

n	r_Φ	Kronecker product (6.15)(s)	flops	MAC (6.27) (s)	MAC exploiting zeros (s)	U–D (6.24) and (6.26)(s)	flops	U–D exploiting zeros (s)
20	1	2.45E−05	16E4	1.99E−05	2.26E−05	4.81E−05	4.158E4	3.97E−05
50	1	3.01E−03	625E4	9.26E−05	9.01E−05	3.18E−04	63.495E4	3.44E−04
70	1	1.31E−02	2401E4	9.60E−05	1.26E−04	1.02E−03	173.453E4	8.05E−04
20	5	2.38E−05	16E4	6.27E−05	8.50E−05	1.64E−04	12.474E4	1.55E−04
50	5	4.70E−03	625E4	3.09E−04	4.34E−04	1.47E−03	190.485E4	1.46E−03
70	5	1.34E−02	2401E4	5.58E−04	7.10E−04	4.02E−03	520.359E4	4.19E−03
20	20	3.28E−05	16E4	2.32E−04	3.27E−04	5.83E−04	43.659E4	5.54E−04
50	50	2.86E−03	625E4	1.94E−03	6.28E−03	1.43E−02	1619.1225E4	2.09E−02
70	70	1.12E−02	2401E4	5.61E−03	9.55E−03	5.56E−02	6157.5815E4	5.36E−02
20	400	2.31E−05	16E4	5.68E−03	7.68E−03	1.24E−02	833.679E4	7.40E−03
50	2500	2.85E−03	625E4	1.34E−01	1.45E−01	6.98E−01	7.94E8	2.82E−01
70	4900	1.10E−02	2401E4	5.23E−01	4.15E−01	3.69E+00	4.25E9	1.39E+00

Table 3. Execution time (s) of the main parts of the conventional and U–D factored algorithm.

n	r_Φ	Single iteration time	Total iteration time	U–D single iteration time	U–D total iteration time	U–D time of Cholesky decompositions
20	1	1.05E−03	4.41E−02	7.21E−04	3.03E−02	9.65E−03
50	1	8.02E−03	5.05E−01	5.55E−03	3.39E−01	3.42E−01
70	1	2.76E−02	4.97E+00	1.47E−02	2.61E+00	1.22E+00
20	5	4.01E−04	1.73E−02	1.32E−03	5.66E−02	1.46E−02
50	5	7.77E−03	4.74E−01	9.89E−03	6.03E−01	3.75E−01
70	5	2.71E−02	7.95E+00	2.52E−02	7.37E+00	1.37E+00
20	20	3.84E−04	1.65E−02	3.24E−03	1.39E−01	1.09E−02
50	50	8.06E−03	4.92E−01	5.43E−02	3.31E+00	7.34E−01
70	70	2.71E−02	9.80E+00	1.69E−01	6.11E+01	3.27E+00

conventional algorithm programmed in MATLAB®, we conclude that it appears to be very efficient. Moreover, this efficiency is almost independent of r_Φ, r_Γ and r_C.

8. Conclusions

The minimal representation of matrix valued white stochastic processes, by means of sums of matrices multiplied by independent scalar stochastic processes, was developed. An algorithm to compute minimal representations was described. Central to this algorithm is a generalised Cholesky decomposition producing a matrix square-root of a non-negative square matrix. This non-negative square matrix is the intensity or covariance matrix of the vector valued white stochastic process obtained by stacking the columns of the matrix valued white stochastic process. Because a matrix square-root is not unique, neither is the associated minimal representation.

Another representation of matrix valued white stochastic processes uses Kronecker products and is more concise. This article confirmed the latter by revealing that the Kronecker product representations do not require minimal representation since, according to Theorem 1, they map one to one to the intensity or covariance matrix of the vector valued white stochastic process obtained after stacking. The one to one mapping also determines precisely which Kronecker products are valid representations. Kronecker product representations are used by algorithms to compute optimal controllers for linear dynamical systems having white stochastic parameters. As demonstrated in this article, U–D factorisation of these algorithms, on the other hand, rely on the representation by sums of matrices multiplied by independent scalar stochastic processes, and their minimal representation described by Theorem 2. We described how these enable U–D factorisation of the algorithm to compute optimal dynamic output feedback controllers (compensators). These compensators exist only if the system is mean-square compensatable (ms-compensatable). Two related algorithms that determine ms-compensatability of a system were also U–D factored. Finally, the performance of the U–D factored and conventional

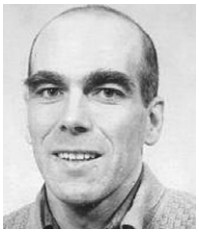
algorithms was compared by means of solving several numerical examples using MATLAB®. The generation of these examples is greatly facilitated by the results of this article.

The algorithm comparison reveals that U–D factorisation becomes more efficient as the system dimension n increases and as the ranks r_Φ, r_Γ, r_C of matrices describing system parameter uncertainty become less. Only for high ratios n/r_Φ, n/r_Γ, n/r_C, the U–D factored algorithm is more efficient. On the other hand, U–D factorisation ensures non-negativeness of matrices during iteration of the algorithm, which enhances numerical stability (Bierman 1977).

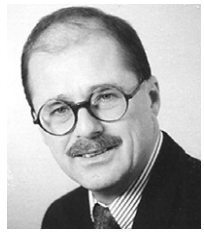
The conventional algorithms using Kronecker product representations turn out very efficient, when executed in MATLAB®. This is partly due to the high efficiency of large matrix vector multiplications as compared to other programming operations. Moreover, the conventional algorithm efficiency is not affected by the rank of the aforementioned matrices. The efficiency of the U–D factored algorithm decreases significantly when this rank increases.

To benefit from the possible doubling of precision, obtained by U–D factorisation, the expressions of the compensator gains need further investigation. Presently, their computation is not fully U–D factored. Another topic for future research concerns the U–D factorisation of optimal *reduced-order* compensator algorithms for system with white stochastic parameters. Two types of algorithms, one based on the strengthened optimal projection equations (De Koning and Van Willigenburg 1998) and another based on Lyapunov equations (Van Willigenburg and De Koning 2004) are candidates.

Notes on contributors



L. Gerard Van Willigenburg was born in Leiden, The Netherlands, in 1958. He received his MSc in electrical engineering and his PhD degree in control engineering at Delft University of Technology, The Netherlands, in 1983 and 1991, respectively. From 1986 to 1991, he was a Research Engineer at the process dynamics and control group in the Department of Applied Physics. Since 1991, he is an Assistant Professor of the systems and control group at Wageningen University. His professional research interests include digital optimal control, reduced-order control, model predictive control and adaptive dual control. The application areas range from indoor climate control (storage rooms, greenhouses, stables and buildings), robot control, automatic guidance, to process control (fermentation) and the control of economic and biological systems (plants). The modelling of fundamental physics (thermodynamics, quantum mechanics) has become a private research interest.



Willem L. De Koning was born in Leiden, The Netherlands, in 1944. He received his MSc in electrical engineering and his PhD degree in control engineering at Delft University of Technology, The Netherlands, in 1975 and 1984 respectively. From 1969 to 1975, he was a Research Engineer of power electronics and control at the Department of Electrical Engineering. From 1987 to 2006, he was an Associate Professor of mathematical system theory at the Department of Mathematical System Theory in the Department of Technical Mathematics and informatics. He has also held a visiting position at the Florida Institute of Technology, Melbourne. His research interests include control of distributed parameter systems, robust control, adaptive control, reduced-order control and digital control. The main application areas are the process industry and mechatronics. Although he retired in 2006, he continues some of his research on a personal basis.

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U-D factorisation of the strengthened discrete-time optimal projection equations

L. Gerard Van Willigenburg[a,*] and Willem L. De Koning[b]

[a]*Biomass Refinery and Process Dynamics Group (formerly Systems & Control Group), Wageningen University, Wageningen, The Netherlands;* [b]*Department of Mathematics, Delft University of Technology, Delft, The Netherlands*

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Algorithms for optimal reduced-order dynamic output feedback control of linear discrete-time systems with white stochastic parameters are U-D factored in this paper. U-D factorisation enhances computational accuracy, stability and possibly efficiency. Since U-D factorisation of algorithms for optimal full-order output feedback controller design was recently published by us, this paper focusses on the U-D factorisation of the optimal oblique projection matrix that becomes part of the solution as a result of order-reduction. The equations producing the solution are known as the optimal projection equations which for discrete-time systems have been strengthened in the past. The U-D factored strengthened discrete-time optimal projection equations are presented in this paper by means of a transformation that has to be applied recursively until convergence. The U-D factored and conventional algorithms are compared through a series of examples.

Keywords: systems with state and control-dependent noise; optimal reduced-order controller design; compensatability and optimal compensation; multiplicative white noise; stochastic parameters; UDU factorisation

1. Introduction

There are mainly three reasons why linear systems with white stochastic parameters (also referred to as systems with state and/or control dependent noise or systems with multiplicative white noise) are important. First, system parameters may be white by their very nature (Wagenaar & De Koning, 1988). Second, parameters may be *assumed* white to obtain non-conservative robust feedback controllers with respect to structured parameter uncertainty (Banning & De Koning, 1995; Bernstein, 1987; Willems & Willems, 1983; Yaz & Skelton, 1994). Finally systems with stochastic parameters may arise due to stochastic sampling, randomly varying delays or Markovian jumps of system structure (Antunes, Hespanha, & Silvestre, 2009; De Koning & Van Willigenburg, 2001; Immer, Yükselb, & Basar, 2006; Karimi, 2013; Kögel, Blind, Allgöwer, & Findeisen, 2011; Li, Zhoua, & Wub 2013; Matveev & Savkin, 2003; Shi & Yu, 2011; Tsai & Ray, 1999). Possible other applications of systems with stochastic parameters can for instance be found in Karimi (2013), Yaz and Skelton (1994) and references therein.

Design of controllers for linear systems with white stochastic parameters has received considerable attention in the control literature (De Koning, 1982, 1992; Gunckel & Franklin, 1963; Hyland, 1982; Joshi, 1976; Karimi, 2013; Kleinman, 1969; Li, Zhou, & Duzhi, 2013; McLane, 1971; Moore, Xun, Zhou, & Lim, 1999; Phillis, 1985; Van Willigenburg & De Koning, 2010; Willems & Willems, 1983; Yaz, 1988; Yaz & Skelton, 1994). The same applies to order reduction of controllers (Bernstein & Hyland, 1986; Jaimoukha, Haitham, Limebeer, & Shah, 2005; Kin & Rantzer, 2010; Liu & Anderson, 1989). Related but different from order-reduction, information structure constraints are also being considered (Rubió-Massegú, Rossell, Karimi, & Palacios-Quiñonero, 2013). One major application of the algorithms in this paper concerns *perturbation* feedback control of non-linear systems using linearised models (Athans, 1971). Especially if the dimension of the linearised model is large, i.e. after spatial discretisation of an infinite dimensional system, order-reduction is vital. Order-reduction and dynamic output feedback control of linear systems with stochastic parameters are simultaneously and optimally addressed by the algorithms in this paper. Applications involving optimal output feedback controllers may also be found in Fujimoto, Ota, and Nakayama (2011), Hounkpevi and Yaz (2008), Meenakshi and Bhat (2006) and Boje (2005). Several recent developments in this area are described by Karimi (2013).

U-D factorisation applies to non-negative matrices and enhances the numerical accuracy, stability and possibly the efficiency of computations involving these matrices. It has, for example, been employed to improve computations related to Kalman filtering (Bierman, 1977), reduced-order LQG controller design (Van Willigenburg & De Koning, 2004) and adaptive set membership filtering (Zhou, Han, & Liu, 2008).

* Corresponding author. Email: gerard.vanwilligenburg@wur.nl

For linear systems with white stochastic parameters, the current state of the art of algorithms producing optimal dynamic output feedback controllers, called *mean square compensators*, can be found in Van Willigenburg and De Koning (2010). Linear time-invariant and time-varying systems are considered in both continuous and discrete-time. In addition, both optimal full- and reduced-order mean square compensators are considered for both a finite and infinite horizon. Finally differences between the ordinary and strengthened optimal projection equations are addressed.

The algorithms that are U-D factored in this paper verify *reduced-order mean square compensatability* (De Koning & Van Willigenburg, 1998; Van Willigenburg & De Koning, 2010). This is a *system property* required for the existence of an *optimal reduced-order mean square compensator*, if the horizon is infinite. The algorithms also compute *optimal reduced-order mean square compensators* over an infinite horizon. The algorithms solve the strengthened discrete-time optimal projection equations (SDOPE) which are equivalent to first-order necessary optimality conditions (De Koning & Van Willigenburg, 1998, 2010). In the special full-order case they can be used to compute a unique globally optimal mean square compensator (De Koning, 1992). The U-D factorisation of the associated full-order algorithm was recently published by us (Van Willigenburg & De Koning, 2013). In this paper we focus on the extension caused by order-reduction. This causes the entry of an optimal oblique projection matrix into the SDOPE. This significantly complicates matters because this matrix is not symmetric and non-negative. To our best knowledge, U-D factorisation of the SDOPE is considered here for the first time.

One final remark as to the mathematical notation in this paper: we use Kronecker products to represent statistics of system matrices, instead of sums of matrices multiplied by scalar stochastic processes. Using Kronecker products is more general and concise as explained in Van Willigenburg and De Koning (2013).

2. Compensatability and the optimal compensation problem

Since our main research interest concerns digital optimal control system design, in this paper we will consider discrete-time linear systems with white stochastic parameters. In addition to the multiplicative white noise, the discrete-time linear systems are also corrupted by additive white system and measurement noise. These discrete-time systems are described by

$$x_{i+1} = \Phi_i x_i + \Gamma_i u_i + v_i,\ i = 0, 1, \ldots, \tag{2.1}$$

$$y_i = C_i x_i + w_i,\ i = 0, 1, \ldots. \tag{2.2}$$

In Equations (2.1) and (2.2) $x_i \in R^n$ represents the system state, $u_i \in R^m$ the control inputs and $y_i \in R^l$ the observations at time, $i = 0, 1, \ldots$. Furthermore v_i represents discrete-time zero-mean additive white system noise and w_i discrete-time zero-mean additive white measurement noise. Because the discrete-time system has white stochastic parameters, at each discrete-time instant, $i = 0, 1, \ldots$, the system matrices $\Phi_i,\ \Gamma_i,\ C_i$ have entries that instead of deterministic, are white stochastic variables. As a result the processes $\{\Phi_i,\ i = 0, 1, \ldots\}$, $\{\Gamma_i,\ i = 0, 1, \ldots\}$, $\{C_i,\ i = 0, 1, \ldots\}$ are sequences of independent random matrices. They are assumed to have *constant* statistics like $\{v_i,\ i = 0, 1, \ldots\}$, $\{w_i,\ i = 0, 1, \ldots\}$ which are sequences of independent stochastic vectors. We assume $\Phi_i,\ \Gamma_i,\ C_i$, are independent of v_j and w_j, $i \neq j$ and uncorrelated with $v_i,\ w_i$. The processes $\{v_i,\ i = 0, 1, \ldots\}$, $\{w_i,\ i = 0, 1, \ldots\}$ are zero-mean with covariance matrices $V \geq 0,\ W \geq 0$ and cross-covariance matrix Y, $\begin{bmatrix} V & Y \\ Y^T & W \end{bmatrix} \geq 0$. To facilitate U-D factorisation the processes $\{\Phi_i,\ i = 0, 1, \ldots\},\ \{\Gamma_i,\ i = 0, 1, \ldots\},\ \{C_i,\ i = 0, 1, \ldots\}$ are assumed mutually uncorrelated. For stochastic vectors, the mean or first moment as well as the covariance and second moment are well known. The mean or first moment of $\{\Gamma_i,\ i = 0, 1, \ldots\}$ is denoted by

$$\bar{\Gamma} \in R^{n \times m}. \tag{2.3}$$

where the overbar denotes expectation and where the subscript i of Γ is deleted indicating the statistics are constant. Each element of $\bar{\Gamma}$ thus equals the average of the corresponding element in Γ_i. Next define,

$$\tilde{\Gamma}_i = \Gamma_i - \bar{\Gamma}. \tag{2.4}$$

Then the covariance of $\{\Gamma_i,\ i = 0, 1, \ldots\}$ equals

$$\overline{\tilde{\Gamma} \otimes \tilde{\Gamma}} \in R^{n^2 \times m^2} \tag{2.5}$$

where the subscript i of $\tilde{\Gamma}$ is deleted again. The second moment of $\{\Gamma_i,\ i = 0, 1, \ldots\}$ equals

$$\overline{\Gamma \otimes \Gamma} \in R^{n^2 \times m^2} \tag{2.6}$$

where the subscript i of Γ is deleted again. It satisfies

$$\overline{\Gamma \otimes \Gamma} = \overline{\Gamma} \otimes \overline{\Gamma} + \overline{\tilde{\Gamma} \otimes \tilde{\Gamma}} \tag{2.7}$$

Similar relations apply to the processes $\{\Phi_i,\ i = 0, 1, \ldots\}$ and $\{C_i,\ i = 0, 1, \ldots\}$. Finally consider the dynamic output feedback compensator,

$$\hat{x}_{i+1} = F\hat{x}_i + K y_i, \tag{2.8}$$

$$u_i = -L\hat{x}_i,\ i = 0, 1, \ldots, \tag{2.9}$$

where $\hat{x}_i \in R^{n_c}$, $i = 0, 1, \ldots$ is the compensator state having prescribed dimension $n_c \leq n$. Denote this compensator by (F, K, L). Call (F, K, L) *minimal* if the matrix pair (F, K) is controllable and the matrix pair (F, L) is observable. Associated to this compensator consider the closed loop system,

$$\begin{bmatrix} x_{i+1} \\ \hat{x}_{i+1} \end{bmatrix} = \begin{bmatrix} \Phi_i & -\Gamma_i L \\ K C_i & F \end{bmatrix} \begin{bmatrix} x_i \\ \hat{x}_i \end{bmatrix}, i = 0, 1, ... \quad (2.10)$$

Introduce

$$x_i' = \begin{bmatrix} x_{i+1} \\ \hat{x}_{i+1} \end{bmatrix}, \ \Phi_i' = \begin{bmatrix} \Phi_i & -\Gamma_i L \\ K C_i & F \end{bmatrix}. \quad (2.11)$$

Then the closed loop system is also represented by

$$x_{i+1}' = \Phi_i' x_i', \ i = 0, 1, ... \quad (2.12)$$

Let ρ denote spectral radius. From De Koning (1992) the closed loop system (2.12) is *mean-square stable (ms-stable)* if

$$\rho\left(\overline{\Phi' \otimes \Phi'}\right) < 1. \quad (2.13)$$

Definition 1: (De Koning & Van Willigenburg, 1998)

If for the system (2.1), (2.2), there exists a compensator (2.8), (2.9) with state dimension n_c such that the closed loop system (2.12) is ms-stable the system (2.1), (2.2) is called *n_c-mean-square compensatable* (n_c-ms-compensatable). With respect to system (2.1), (2.2), such a compensator is called *mean-square stabilising* (ms-stabilising).

The optimal reduced-order compensation problem to which the U-D factored algorithms presented in this paper apply can now be stated. Within this problem statement E denotes expectation.

2.1. Optimal reduced-order compensation problem

For the system (2.1), (2.2), find the minimal ms-stabilising compensator (F^*, K^*, L^*) with given state dimension $n_c \leq n$ that minimises the infinite horizon quadratic sum criterion,

$$\sigma_\infty(F, K, L) = \lim_{N\to\infty} \frac{1}{N} E\left\{\sum_{i=1}^{N} \begin{bmatrix} x_i & u_i \end{bmatrix} \begin{bmatrix} Q & M \\ M^T & R \end{bmatrix} \begin{bmatrix} x_i \\ u_i \end{bmatrix}\right\},$$
$$\begin{bmatrix} Q & M \\ M^T & R \end{bmatrix} \geq 0 \quad (2.14)$$

and find the associated minimum costs, $\sigma_\infty^*(F^*, K^*, L^*)$.

According to Equations (2.3)–(2.7), De Koning (1992) and De Koning & Van Willigenburg (1998) the following problem data entirely determine the solution of the optimal compensation problem,

$$n_c, \ \bar{\Phi}, \ \overline{\tilde{\Phi} \otimes \tilde{\Phi}} = V^{\Phi\Phi}, \ \bar{\Gamma}, \ \overline{\tilde{\Gamma} \otimes \tilde{\Gamma}} = V^{\Gamma\Gamma}, \ \bar{C}, \ \overline{\tilde{C} \otimes \tilde{C}} = V^{CC}, \ Q, \ R, \ M, \ V, \ W, \ Y. \quad (2.15)$$

2.2. Algorithms for compensatability and optimal compensation

The algorithm to compute optimal reduced-order compensators and the compensatability tests are similar to the ones presented for the full-order case in Van Willigenburg and De Koning (2013). They solve four coupled matrix equations, two of them being generalised Riccati equations and two of them being generalised Lyapunov equations. In the reduced-order case, these four equations involve the additional oblique projection matrix τ. For convenience, these four coupled matrix equations are captured in a single transformation. Let S^n denote the set of symmetric real $n \times n$ matrices. Let $X = \{X_1, X_2, X_3, X_4\}, X_1, X_2, X_3, X_4 \in S^n$. Define,

$$K_X = \left(\bar{\Phi} X_3 \bar{C}^T + M^T\right)\left(\overline{C X_3 C^T} + \overline{\tilde{C} X_4 \tilde{C}^T} + W\right)^\dagger, \quad (2.16)$$

$$L_X = \left(\overline{\Gamma^T X_1 \Gamma} + \overline{\tilde{\Gamma}^T X_2 \tilde{\Gamma}} + R\right)^\dagger \left(\bar{\Gamma}^T X_1 \bar{\Phi} + Y\right), \quad (2.17)$$

$$F_X = \bar{\Phi} - \bar{\Gamma} L_X - K_X \bar{C}, \quad (2.18)$$

where $\dagger$ denotes a generalised inverse of a square matrix having the properties,

$$A A^\dagger A = A, \ A^\dagger A A^\dagger = A^\dagger. \quad (2.19)$$

Also define,

$$\Psi_1 = \left(\bar{\Phi} - K_X \bar{C}\right)^T X_2 \left(\bar{\Phi} - K_X \bar{C}\right) + L_X^T \left(\overline{\Gamma^T X_1 \Gamma} + \overline{\tilde{\Gamma}^T X_2 \tilde{\Gamma}}\right) L_X, \quad (2.20)$$

$$\Psi_2 = \left(\bar{\Phi} - \bar{\Gamma} L_X\right) X_4 \left(\bar{\Phi} - \bar{\Gamma} L_X\right)^T + K_X \left(\overline{C X_3 C^T} + \overline{\tilde{C} X_4 \tilde{C}^T}\right) K_X^T, \quad (2.21)$$

$$\tau = (X_3 X_4)^\# \in R^{n\times n}, \ \tau_\perp = I_n - \tau, \quad (2.22)$$

where $\#$ denotes the group generalised or Drazin inverse and I_n the identity matrix of dimension n. Then the transformation C: $S^n \times S^n \times S^n \times S^n \to S^n \times S^n \times S^n \times S^n$ that captures the necessary optimality conditions for optimal reduced-order compensation known as the SDOPE is given by (De Koning & Van

Willigenburg, 1998; Van Willigenburg & De Koning, 2013)

$$CX = \begin{pmatrix} \overline{(\Phi - K_X C)\, X_3\, (\Phi - K_X C)^T} \\ \quad + \overline{\left(\tilde{\Phi} - \tilde{\Gamma} L_X\right) X_4 \left(\tilde{\Phi} - \tilde{\Gamma} L_X\right)^T} \\ \quad + K_X \overline{\tilde{C}^T X_4 \tilde{C}} K_X^T + V + \tau_\perp \Psi_1 \tau_\perp^T \\ \overline{(\Phi - \Gamma L_X)^T\, X_1\, (\Phi - \Gamma L_X)} \\ \quad + \overline{\left(\tilde{\Phi} - K_X \tilde{C}\right)^T X_2 \left(\tilde{\Phi} - K_X \tilde{C}\right)} + \\ L_X^T \overline{\tilde{\Gamma}^T X_2 \tilde{\Gamma}} L_X + Q + \tau_\perp^T \Psi_2 \tau_\perp \\ \frac{1}{2}\left(\tau \Psi_1 + \Psi_1 \tau^T\right) \\ \frac{1}{2}\left(\tau^T \Psi_2 + \Psi_2 \tau\right) \end{pmatrix}. \tag{2.23}$$

Call $X = \{X_1, X_2, X_3, X_4\}$ non-negative if $X_1, X_2, X_3, X_4 \geq 0$. The two compensatability tests as well as the algorithm to compute the optimal reduced-order compensator seek non-negative solutions of the equation

$$X = CX, \tag{2.24}$$

by recursively applying the transformation C until convergence. A transformation similar to C is specified in De Koning and Van Willigenburg (1998) using a different, more convenient, representation. However, that representation is not suitable for U-D factorisation and is modified here according to Van Willigenburg and De Koning (2013) that is suitable for U-D factorisation. Together these results provide the following theorem.

Theorem 1: *Assume system* (2.1), (2.2) *is* n_c*-ms-compensatable and* $Q > 0$, $V > 0$. *If* $X^* = CX^* \geq 0$ *and* $rank\left(X_3^*\right) = rank\left(X_4^*\right) = rank\left(X_3^* X_4^*\right) = n_c$ *then* X^* *satisfies the necessary optimality conditions for reduced order compensation,* $(F^*, K^*, L^*) = \left(HF_{X^*}G^T, HK_{X^*}, L_{X^*}G^T\right)$ *where* $G, H \in R^{n_c \times n}$ *satisfy* $G^T H = \tau$, $GH^T = I_{n_c}$ *and,*

$$\begin{aligned} \sigma_\infty^* &= tr\left[Q X_3^* + \left(Q + L_{X^*}^T R L_{X^*} - 2ML_{X^*}\right) X_4^*\right] \\ &= tr\left[V X_1^* + \left(V + K_{X^*} V K_{X^*}^T - 2Y K_{X^*}^T\right) X_2^*\right]. \end{aligned} \tag{2.25}$$

Remark 1: Observe from De Koning (1992), Theorem 3, that the condition $Q > 0$, $V > 0$ may be replaced with $R > 0$, $W > 0$, $\left(\Phi_i, V^{1/2}, Q^{1/2}\right)$ ms-detectable.

Remark 2: As opposed to the full-order case, Equation (2.25) may represent a *local* minimum that may exist in the reduced-order case because (2.24) may have multiple non-negative solutions. The full-order case is represented by Equation (2.23) setting $n_c = n$, $\tau = I_n$, $\tau_\perp = \theta_n$ where θ_n denotes a zero matrix of dimension n (De Koning & Van Willigenburg, 1998). Then Equation (2.23) becomes equal to Equation (6.14) in Van Willigenburg and De Koning (2013) after reordering the four elements of the transformation. In the full-order case, Equation (2.25) represents the global minimum (De Koning, 1992).

Remark 3: In the full-order case recursive application of transformation C starting from $X \geq 0$ guarantees both symmetry and non-negativeness of X during iteration (Van Willigenburg & De Koning, 2013). The situation is considerably more complicated in the reduced-order case. Although symmetry is still guaranteed, observe that non-negativeness is no longer guaranteed because of the third and fourth component of transformation C represented by Equation (2.23). To restore non-negativeness one may be tempted to replace $\frac{1}{2}\left(\tau \Psi_1 + \Psi_1 \tau^T\right)$ by $\tau \Psi_1 \tau^T$ and $\frac{1}{2}\left(\tau^T \Psi_2 + \Psi_2 \tau\right)$ by $\tau^T \Psi_2 \tau$. Doing so, the *conventional* discrete-time optimal projection equations (CDOPE) are implemented. The CDOPE are *weaker* than the SDOPE and provide erroneous solutions in general, because iterations of C leave τ unchanged. Although SDOPE may not satisfy $X \geq 0$ during parts of the iteration, if they converge they converge to solutions that do (De Koning & Van Willigenburg, 1998; Van Willigenburg & De Koning, 2000). U-D factorisation of X however demands $X \geq 0$ at all times. One major contribution of this paper is to present two modifications of C guaranteeing this.

Remark 4: Another complication in the reduced-order case is that $X^* = CX^*$ must satisfy the rank conditions $rank\left(X_3^*\right) = rank\left(X_4^*\right) = rank\left(X_3^* X_4^*\right) = n_c$ mentioned in Theorem 1. They can be realised by upper bounding the rank of τ to n_c, during iterations of C. To that end Equation (2.22) must be modified (De Koning & Van Willigenburg, 1998; Van Willigenburg & De Koning, 2000). Upper bounding the rank comes down to dropping a suitable part of the computation. If this part is not selected suitably convergence is not generally achieved. Another major contribution of this paper concerns the adaptation of Equation (2.22) to achieve this, directly from the U-D factors of X_3, X_4, instead of X_3, X_4 themselves. So what is called 'squaring up' of U-D factors to produce X_3, X_4 is prevented in Equation (2.22). This enhances computational accuracy and efficiency.

3. Modifications to ensure non-negativeness and facilitate U-D factorisation

The subtle but crucial difference between the SDOPE and CDOPE relates to the following equalities:

$$\begin{aligned} X_3^* = \tau \Psi_1 \tau^T = \tau \Psi_1 = \Psi_1 \tau^T, \\ X_4^* = \tau^T \Psi_2 \tau = \tau^T \Psi_2 = \Psi_2 \tau. \end{aligned} \tag{3.1}$$

The CDOPE do not require the second and third equality for $X_3^*,\ X_4^*$ in Equation (3.1) to hold, as opposed to the SDOPE. The second and third equality in Equation (3.1) need to hold however to ensure equivalence with first-order necessary optimality conditions (De Koning & Van Willigenburg, 1998; Van Willigenburg & De Koning, 2000). Therefore, if iterations of C are to converge to satisfy Equation (3.1), the third and fourth component of transformation C *must* involve $\tau\Psi_1$ and $\tau^T\Psi_2$ respectively, as in Equation (2.23). The terms $\tau\Psi_1$ and $\tau^T\Psi_2$ are neither symmetric nor non-negative by definition. According to Equation (3.1), they need to converge to become both symmetric and non-negative.

We first present two modifications that ensure the non-negativeness of X during iteration of C as mentioned in Remark 3 of the previous section. Assume Equation (3.1) is satisfied. Then the third and fourth component of C in Equation (2.23) may be replaced by

$$\Psi_1 - \tau_\perp\Psi_1\tau_\perp^T,\ \ \Psi_2 - \tau_\perp^T\Psi_2\tau_\perp, \tag{3.2}$$

which also include $\tau\Psi_1$ and $\tau^T\Psi_2$, as required. Although symmetric, the two terms in Equation (3.2) are not non-negative by definition. They also do not generally lead to convergence of C as mentioned in Van Willigenburg and De Koning (2000). Let $\lambda_1^{\min},\ \lambda_2^{\min}$ denote the smallest, possibly negative, eigenvalues of the first and second term in Equation (3.2), respectively. One modification is to take the third and fourth component of C to be,

$$\begin{aligned}\Psi_1 - \tau_\perp\Psi_1\tau_\perp^T + \max\left(-\lambda_1^{\min}, 0\right) I_n,\\ \Psi_2 - \tau_\perp^T\Psi_2\tau_\perp + \max\left(-\lambda_2^{\min}, 0\right) I_n.\end{aligned} \tag{3.3}$$

The terms in Equation (3.3) are guaranteed to be non-negative. Moreover, they are equal to Equation (3.2) whenever the terms in Equation (3.2) are non-negative. In Section 5 it is demonstrated that replacing the third and fourth component of C by Equation (3.3) does generally lead to convergence. Unfortunately, the negative signs appearing in Equation (3.3) prevent direct updating from U-D factors of $\Psi_1,\ \Psi_2$. The negative signs in Equation (3.3) occur precisely because of the need to involve $\tau\Psi_1$ and $\tau^T\Psi_2$.

Next we describe our second possible modification of the third and fourth component of C in Equation (2.23) guaranteeing non-negativeness of X during iteration of C. Consider the singular value decompositions,

$$\tau\Psi_1 = U_1S_1V_1^T,\ \ \tau^T\Psi_2 = U_2S_2V_2^T. \tag{3.4}$$

Then the third and fourth component of C in Equation (2.23) are taken to be,

$$U_1S_1U_1^T,\ \ U_2S_2U_2^T, \tag{3.5}$$

Because U, V are unitary real matrices and S diagonal matrices with real non-negative singular values on the diagonal, Equation (3.5) enforces both symmetry and non-negativeness. Moreover, they are equal to the terms in Equation (3.4) whenever these are non-negative and symmetric. Unfortunately, Equations (3.4) and (3.5) also require 'squaring up' $\Psi_1,\ \Psi_2$ from their U-D factors because $\tau\Psi_1,\ \tau^T\Psi_2$ are not symmetric in general.

Finally, in this section we present the computation of τ having maximal rank n_c directly from the U-D factors of $X_3,\ X_4$ as mentioned in Remark 4 in the previous section. To that end consider Cholesky decompositions,

$$X_3 = S_3S_3^T,\ \ X_4 = S_4S_4^T, \tag{3.6}$$

and the singular value decomposition,

$$S_3^TS_4 = U_{34}S_{34}V_{34}^T. \tag{3.7}$$

Assume the singular value decomposition (3.7) has the singular values in descending order on the diagonal of S_{34}. Then if $rank\,(X_3) = rank\,(X_4) = rank\,(X_3X_4) = n_c$ Equation (3.7) equals

$$S_3^TS_4 = U_{34}(:, 1:n_c)S_{34}\,(1:n_c, 1:n_c)\,V_{34}(:, 1:n_c)^T \tag{3.8}$$

where the notation in between brackets in Equation (3.8) complies with Matlab notation, for example, $(:, 1:n_c)$ indicates all rows and the first n_c columns of U_{34}. Observe that $S_{34}\,(1:n_c, 1:n_c)$ in Equation (3.8) is a square diagonal invertible matrix. Then according to lemma 4 and the associated constructive algorithm presented by Zigic, Watson, and Beattie (1993),

$$\tau = S_3U_{34}\,(:, 1:n_c)\,S_{34}^{-1}\,(1:n_c, 1:n_c)\,V_{34}\,(:, 1:n_c)^T\,S_4^T, \tag{3.9}$$

while G, H in Theorem 1 are given by

$$G{=}S_{34}^{-1/2}U_{34}\,(:, 1:n_c)^T\,S_3^T,\ H{=}S_{34}^{-1/2}V_{34}\,(:, 1:n_c)^T\,S_4^T \tag{3.10}$$

If $\text{rank}\,(X_3X_4) = n_r > n_c$ Equation (3.9) realises upper bounding of $\text{rank}\,(\tau)$ to n_c. If $\text{rank}\,(X_3X_4) = n_r < n_c$ then n_c is replaced with n_r in Equations (3.9) and (3.10). The Cholesky decompositions (3.6) may be obtained directly from U-D factorisations of $X_3,\ X_4$ like $\text{rank}\,(X_3)$ and $\text{rank}\,(X_4)$, as shown in the next section.

4. U-D factorisation

The algorithm to compute optimal reduced-order compensators as well as the compensatability tests recursively

applies the transformation C until convergence. The transformation C was specified by Equation (2.23) and modified in the previous section to ensure symmetry and non-negativeness of X at all times during iteration. Symmetry and non-negativeness are numerically attractive properties which are required to perform U-D factorisation. Moreover, they simplify the statements of the compensatability tests and main theorem that are stated first in this section. To state these, let Σ_n represent a square positive diagonal matrix of dimension n.

4.1. *Compensatability test 1* (*De Koning, 1992*)

Choose $Q = V = I_n, R = \theta_n,\ W = \theta_n$. If $C^i(\theta_n, \Sigma_n, \theta_n, \Sigma_n)$ converges as $i \to \infty$ then system (2.1), (2.2) is n_c-ms-compensatable.

4.2. *Compensatability test 2* (*De Koning, 1992*)

Choose $Q = V = \theta_n, R = \theta_n, W = \theta_n$. Let $(X_{1,i}, X_{2,i}, X_{3,i}, X_{4,i}) = C^i(\theta_n, \Sigma_n, \theta_n, \Sigma_n)$. If $\lim_{i\to\infty}\left[\frac{\mathrm{tr}(X_{1,i+1}+X_{3,i+1})}{\mathrm{tr}(X_{1,i}+X_{3,i})}\right] < 1$ then system (2.1), (2.2) is n_c-ms-compensatable.

Remark 5: As explained in De Koning (1992),

$$\tilde{\rho}\left(\overline{\Phi' \otimes \Phi'}\right) = \lim_{i\to\infty}\left[\frac{tr(X_{1,i+1} + X_{3,i+1})}{tr(X_{1,i} + X_{3,i})}\right] \tag{4.1}$$

where $\tilde{\rho}\left(\overline{\Phi' \otimes \Phi'}\right)$ denotes a *minimum* of the spectral radius of the closed loop system (2.12), achievable with a compensator. Therefore, Equation (4.1), computed by compensatability test 2, is actually a *measure* of n_c-ms-compensatability.

Remark 6: Notice that compensatability test 1 and 2 represent sufficient but not necessary conditions for n_c-ms-compensatability. This is due to the fact that in the reduced-order case $X = CX$ may have multiple non-negative solutions. As a result, convergence may sometimes not be obtained depending on Σ_n. Therefore Σ_n is mentioned in the compensatability tests instead of I_n that is mentioned in De Koning and Van Willigenburg (1998). In the full-order case a unique limit does exist, Σ_n may be replaced by I_n and the compensatability tests are necessary and sufficient. Then Equation (4.1) represents the global minimum (De Koning, 1992).

The main theorem below states a constructive solution of the optimal reduced-order compensation problem.

Theorem 2: *Assume system* (2.1), (2.2) *is* n_c*-ms-compensatable and* $Q > 0,\ V > 0$. *Then, if* $X^* = \lim_{i\to\infty} C^i(\theta_n, \Sigma_n, \theta_n, \Sigma_n)$ *exists,* X^* *is a non-negative solution of the equation* $X = CX$. *If, moreover,* $n_c = rank\left(X_3^* X_4^*\right)$ *then* $F^* = HF_{X^*}G^T,\ K^* = HK_{X^*},\ L^* = L_{X^*}G^T$ *where* $G, H \in R^{n_c\times n}$ *satisfy* $G^T H = \tau,\ GH^T = I_{n_c}$ *and*

$$\begin{aligned}\sigma_\infty^* &= tr\left[QX_3^* + \left(Q + L_{X^*}^T R L_{X^*} - 2ML_{X^*}\right)X_4^*\right]\\ &= tr\left[VX_1^* + \left(V + K_{X^*}VK_{X^*}^T - 2YK_{X^*}^T\right)X_2^*\right].\end{aligned} \tag{4.2}$$

Proof: Theorem 2 follows from De Koning and Van Willigenburg (1998) and the modifications described in Section 3.

Remark 7: Generally, the condition $n_c = \mathrm{rank}\left(X_3^* X_4^*\right)$ in Theorem 2 is met because transformation C upper bounds $\mathrm{rank}(X_3X_4)$ to n_c while it generally increases $\mathrm{rank}(X_3X_4)$ if it falls below n_c. In exceptional cases, however, $n_c = \mathrm{rank}\left(X_3^* X_4^*\right)$ cannot be met. This happens if the full-order optimal compensator, that is globally optimal, has a minimal realisation with state dimension $n_m < n_c$. In that case $n_m = \mathrm{rank}\left(X_3^* X_4^*\right) < n_c$ and (F^*, K^*, L^*) is a minimal realisation of the full-order compensator that is globally optimal. Although globally optimal, (F^*, K^*, L^*) is not *formally* a solution of the reduced-order compensation problem because its state dimension is less than the prescribed one. Therefore, it is preferable to specify what is called a *max–min* prescribed compensator dimension $n_c \le n_m$ (Van Willigenburg & De Koning, 2002).

Finally, in this section we consider the U-D factorisation of the modified transformation C. The following two equations represent the basic computations used in Van Willigenburg and De Koning (2013) that are also used here to U-D factorise the algorithm,

$$P_1 = U_{P_1}D_{P_1}U_{P_1}^T,\ \ P_2 = U_{P_2}D_{P_2}U_{P_2}^T, \tag{4.3}$$

$$P_3 = FP_1F^T + P_2 = U_{P_3}D_{P_3}U_{P_3}^T. \tag{4.4}$$

In Equations (4.3) and (4.4) all matrices are square and have the same dimension. Equation (4.3) represents U-D factorisations of P_1, P_2 whereas Equation (4.4) specifies P_3 as well as its associated U-D factorisation. U represents unit upper triangular matrices and D non-negative diagonal matrices. Starting from $P_1,\ P_2$ one algorithm (A1) computes U_{P_1}, D_{P_1} and U_{P_2}, D_{P_2},

$$\mathrm{A1}: P \to U_P, D_P. \tag{4.5}$$

Another algorithm (A2) computes U_{P_3}, D_{P_3} in Equation (4.4) from $U_{P_1}, D_{P_1}, U_{P_2}, D_{P_2}$ and F,

$$\mathrm{A2}: U_{P_1}, D_{P_1}, U_{P_2}, D_{P_2}, F \to U_{P_3}, D_{P_3}. \tag{4.6}$$

Algorithms A1 and A2 are described in Bierman (1977, pp. 100–101, 131–133). The modification needed to apply

them to non-negative instead of positive matrices is presented in Van Willigenburg and De Koning (2013).

The first two components of transformation C in Equation (2.23) are identical to the corresponding ones in Van Willigenburg and De Koning (2013) except for the final terms $\tau_\perp \Psi_1 \tau_\perp^T$ and $\tau_\perp^T \Psi_2 \tau_\perp$ that are added. Furthermore, Ψ_1, Ψ_2 in Equations (2.20) and (2.21) are identical to the other two components of C in Van Willigenburg and De Koning (2013). Their U-D factorisation, therefore, follows from Van Willigenburg and De Koning (2013). Having U-D factorisations of Ψ_1, Ψ_2 adding the terms $\tau_\perp \Psi_1 \tau_\perp^T$ and $\tau_\perp^T \Psi_2 \tau_\perp$ can be realised by algorithm A2 as follows. From U_{Ψ_1}, D_{Ψ_1},$\tau_\perp$ we first compute $U_{\tau_\perp \Psi_1 \tau_\perp^T}$, $D_{\tau_\perp \Psi_1 \tau_\perp^T}$ using A2. Using A2 again the U-D factors of the first component of C are updated to include $\tau_\perp \Psi_1 \tau_\perp^T$. Similar arguments apply to the second component of C.

Consider Equation (3.3) that computes the final two components of C. The equation is less favourable because it requires subtracting $\tau_\perp \Psi_1 \tau_\perp^T$ and $\tau_\perp^T \Psi_2 \tau_\perp$ which cannot be performed by algorithm A2. Therefore, we are now forced to recover Ψ_1 from U_{Ψ_1}, D_{Ψ_1} and $\tau_\perp \Psi_1 \tau_\perp^T$ from $U_{\tau_\perp \Psi_1 \tau_\perp^T}$, $D_{\tau_\perp \Psi_1 \tau_\perp^T}$ to compute $\Psi_1 - \tau_\perp \Psi_1 \tau_\perp^T$ through ordinary matrix subtraction. Similar arguments apply to $\Psi_2 - \tau_\perp^T \Psi_2 \tau_\perp$. Next, eigenvalues of $\Psi_1 - \tau_\perp \Psi_1 \tau_\perp^T$ and $\Psi_2 - \tau_\perp^T \Psi_2 \tau_\perp$ have to be computed to determine $\lambda_1^{\min}$, $\lambda_2^{\min}$ which are also needed to compute Equation (3.3). Finally, U-D factorisation of (3.3) has to be performed by algorithm A1. Alternatively, the last two components of C may be computed from Equations (3.4) and (3.5). As already mentioned in the previous section, they require recovering Ψ_1 from U_{Ψ_1}, D_{Ψ_1} and similarly for Ψ_2. After computation of (3.4), (3.5), U-D factorisation of (3.5) has to be performed by algorithm A1.

Finally, consider the computation of τ according to (3.6)–(3.9). As indicated in the previous section, S_3 and S_4 can be obtained from their U-D factors,

$$S_3 = U_{X_3} D_{X_3}^{1/2}, \quad S_4 = U_{X_4} D_{X_4}^{1/2} \tag{4.7}$$

where $D_{X_3}^{1/2}$ and $D_{X_4}^{1/2}$ are calculated taking scalar square roots of the non-zero diagonal elements of D_{X_3}, D_{X_4}. Also rank (X_3) is the number of non-zero diagonal elements of D_{X_3} and similarly for rank (X_4).

As indicated in De Koning and Van Willigenburg (1998) and Van Willigenburg and De Koning (2000) introduction of numerical damping may enhance convergence of the algorithms in critical cases. After each single iteration of transformation C numerical damping is realised by the following additional computation:

$$X_{j,i} := (1-a) X_{j,i} + a X_{j,i-1}, \quad j = 1,2,3,4, \quad i = 1,2,\ldots, \tag{4.8}$$

where lower index i indicates the result X_j after the ith iteration and $0 \le a < 1$ is the numerical damping factor. Let $U_{j,i}$, $D_{j,i}$ denote the U-D factors of $X_{j,i}$. Then, the U-D factored implementation of Equation (4.8) multiplies the diagonal elements of $D_{j,i}$ and $D_{j,i-1}$ with the scalars $1-a$ and a, respectively and next uses a simplified version of A2 described by Equations (4.4) and (4.6), with $F = I_n$, to add the two terms on the right in Equation (4.8).

5. Numerical considerations and examples

The purpose of this paper is algorithm development for reduced-order control system design. To judge their overall performance, randomly generated examples up to a significant system order are most appropriate. These will be used in this section. We deliberately avoid specific industrial examples since their focus is different, namely towards a specific application. This does not mean to say that we consider industrial applications of less importance. On the contrary, control is an *applied science* and consideration of specific industrial applications we consider to be a *major*, *next* research step.

In Van Willigenburg and De Koning (2013) a similar algorithm development was presented for full-order control system design. It is highly interesting to see the effect of order-reduction on algorithm performance. Therefore, we use almost the same randomly generated examples in this paper. In the examples the system state dimension n varies from 2 to 70.

Example 1 in Van Willigenburg and De Koning (2013) turns out to be hardly affected by order-reduction from full-order $n_c = n = 2$ to reduced-order $n_c = 1$. To more clearly illustrate the effect of order reduction, element 2,1 of $\bar{\Phi}$ in Example 1 below is different.

Example 1:

$$\bar{\Phi} = \begin{bmatrix} 0.7092 & 0.3017 \\ 0.3017 & 0.9525 \end{bmatrix}, \quad \bar{\Gamma} = \begin{bmatrix} 0.7001 \\ 0.1593 \end{bmatrix}, \quad \bar{C} = \begin{bmatrix} 0.3088 & 0.5735 \end{bmatrix} \tag{5.1}$$

$$\overline{\tilde{\Phi} \otimes \tilde{\Phi}} = V^{\Phi\Phi} = \beta_1 \bar{\Phi} \otimes \bar{\Phi}, \quad \overline{\tilde{\Gamma} \otimes \tilde{\Gamma}} = V^{\Gamma\Gamma} = \beta_2 \bar{\Gamma} \otimes \bar{\Gamma}, \quad \overline{\tilde{C} \otimes \tilde{C}} = V^{CC} = \beta_3 \bar{C} \otimes \bar{C}, \quad \beta_1, \beta_2, \beta_3 \ge 0 \tag{5.2}$$

$$V = diag\begin{pmatrix} 0.5627 & 0.7357 \end{pmatrix}, \; W = 0.2588, \quad Q = diag\begin{pmatrix} 0.7350 & 0.9820 \end{pmatrix}, \; R = 0.6644 \tag{5.3}$$

Observe that the problem data specification Equations (5.1)–(5.3) complies with Equation (2.15). From Van Willigenburg and De Koning (2013) and De Koning (1993) observe that β_1, β_2, $\beta_3 \ge 0$ in Equation (5.2) are measures of uncertainty of the system matrices Φ_i, Γ_i, C_i, respectively. As these measures increase the minimal spectral

Table 1. Minimal spectral radius and costs against parameter uncertainty.

β_1	β_2	β_3	$\tilde{\rho}\left(\overline{\Phi' \otimes \Phi'}\right)$ $n_c = n = 2$	$\tilde{\rho}\left(\overline{\Phi' \otimes \Phi'}\right)$ $n_c = 1$	σ^*_∞ $n_c = n = 2$	σ^*_∞ $n_c = 1$
0.05	0.05	0.05	5.3353E−01	5.3361E−01	8.0727E + 00	8.1204E + 00
0.1	0.1	0.1	7.5000E−01	7.5024E−01	1.3257E + 01	1.3416E + 01
0.2	0.2	0.2	1.0610E + 00	1.0611E + 00	∞	∞
0.3	0.3	0.3	1.3051E + 00	1.3051E + 00	∞	∞
0	0.1	0.1	5.2619E−01	5.2652E−01	6.7386E + 00	6.7605E + 00
0.2	0.1	0.1	9.4759E−01	9.4771E−01	6.9151E + 01	7.6070E + 01
0.4	0.1	0.1	1.3056E + 00	1.3057E + 00	∞	∞
0.6	0.1	0.1	1.6370E + 00	1.6370E + 00	∞	∞
0.8	0.1	0.1	1.9531E + 00	1.9531E + 00	∞	∞
0.1	0	0.1	6.3981E−01	6.3992E−01	1.1139E + 01	1.1254E + 01
0.1	0.2	0.1	8.1879E−01	8.1895E−01	1.6204E + 01	1.6435E + 01
0.1	0.4	0.1	9.1120E−01	9.1127E−01	2.7939E + 01	2.8589E + 01
0.1	0.6	0.1	9.7466E−01	9.7469E−01	8.6663E + 01	9.2848E + 01
0.1	0.8	0.1	1.0226E + 00	1.0226E + 00	∞	∞
0.1	0.1	0	6.3981E−01	6.3992E−01	1.0899E + 01	1.1016E + 01
0.1	0.1	0.2	8.1879E−01	8.1895E−01	1.6502E + 01	1.6730E + 01
0.1	0.1	0.4	9.1120E−01	9.1127E−01	2.9340E + 01	2.9990E + 01
0.1	0.1	0.6	9.7466E−01	9.7469E−01	9.3510E + 01	1.0002E + 02
0.1	0.1	0.8	1.0226E + 00	1.0226E + 00	∞	∞

radius $\tilde{\rho}\left(\overline{\Phi' \otimes \Phi'}\right)$ of the closed loop system, achievable with a full and reduced-order compensator, increases (De Koning, 1993). This is confirmed by Table 1. The same applies to the minimum value σ^*_∞ of the cost function (2.14). If $\tilde{\rho}\left(\overline{\Phi' \otimes \Phi'}\right) \geq 1$ the system is not n_c-ms-compensatable and $\sigma^*_\infty = \infty$. The values of $\tilde{\rho}\left(\overline{\Phi' \otimes \Phi'}\right)$ and σ^*_∞ were computed with both the conventional and U-D factored algorithm. Both gave the same results within the specified convergence tolerance of 10^{-6}, indicating algebraic equivalence. The required number of algorithm iterations to obtain convergence was almost identical as well. Reducing the compensator state dimension from full-order $n_c = n = 2$ to reduced-order $n_c = 1$ increases the minimal costs. This increase is larger when parameter uncertainty is larger.

Like in the full-order case, within the U-D factored algorithms for reduced-order compensation, second moment computations play a dominant role. The efficiency of these second moment computations is discussed in Van Willigenburg and De Koning (2013). The number of floating point operations (multiply accumulate operations) required by them in the reduced-order case remains proportional to $(r_\Phi + 1)\, n^3$.

It is interesting to see how order reduction affects computational efficiency of the algorithms. To that end Table 2 records execution times of the U-D factored and conventional algorithms when the compensator order is both full and reduced. The compensation problems in Table 2 are randomly generated with $20 \leq n \leq 70$, $m = 3$, $l = 4$, $r_\Gamma = \min(nm, r_\Phi)$, $r_C = \min(nl, r_\Phi)$. The generation was such that they are all n_c-ms-compensatable for $n_c = n, 3$. Table 2 in this paper is similar to Table 3 in Van Willigenburg and De Koning (2013). As in that paper, when executed in MATLAB®, the U-D algorithms are computationally more efficient in cases of large n and small r_Φ, r_Γ, r_C. The numbers r_Φ, r_Γ, r_C relate to the minimal representation of $\overline{\Phi \otimes \Phi}$, $\overline{\Gamma \otimes \Gamma}$ and $\overline{C \otimes C}$ as explained in Willigenburg and De Koning (2013).

Table 2. Execution times (sec) of conventional and U-D factored algorithms.

n	r_Φ	Single iteration time $n_c = n$	Total iteration time $n_c = n$	Single iteration time $n_c = 3$	Total iteration time $n_c = 3$	U-D single iteration time $n_c = n$	U-D total iteration time $n_c = n$	U-D single iteration time $n_c = 3$	U-D total iteration time $n_c = 3$
20	1	4.42E−04	1.46E−02	1.02E−03	8.47E−02	1.12E−03	3.58E−02	1.30E−03	8.18E−02
50	1	6.88E−03	3.30E−01	1.12E−02	7.20E−01	4.85E−03	2.28E−01	7.27E−03	3.64E + 01
70	1	2.53E−02	3.44E + 00	3.19E−02	4.33E + 00	1.21E−02	1.62E + 00	1.78E−02	2.76E + 00
20	5	3.40E−04	1.12E−02	1.01E−03	5.68E−02	1.25E−03	4.13E−02	1.77E−03	7.43E−02
50	5	6.58E−03	3.09E−01	9.93E−03	4.97E−01	7.71E−03	3.55E−01	1.15E−02	5.73E + 01
70	5	2.51E−02	5.54E + 00	3.21E−02	7.09E + 00	2.19E−02	4.85E + 00	2.78E−02	6.65E + 00
20	20	5.34E−04	1.76E−02	1.20E−03	5.18E−02	3.93E−03	1.30E−01	3.83E−03	1.26E−01
50	50	7.15E−03	3.29E−01	1.06E−02	4.65E−01	4.91E−02	2.26E + 00	5.19E−02	6.02E + 00
70	70	2.53E−02	6.87E + 00	3.23E−02	8.82E + 00	1.67E−01	4.55E + 01	1.75E−01	4.79E + 01

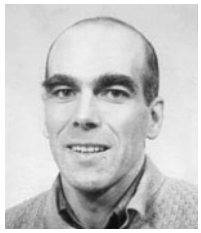
From Table 2 observe that order reduction increases the computational load of each single iteration for both the conventional algorithms (columns 3–6) and the U-D factored algorithms (columns 7–10). Also the number of iterations before convergence generally increases. U-D factorisation, however, has other advantages such as guaranteeing non-negativeness of the matrices during iterations of the algorithm that enhances numerical stability. Another potential advantage is doubling of precision (Bierman, 1977). Doubling of precision is achieved only if recovery of the U-D factored matrices into ordinary representation is avoided during the iterations. This type of recovery occurs in Equations (2.16) and (2.17) in the part that is not inverted. Furthermore, it occurs in Equation (3.3) that is absent in the full-order case. Further investigation into U-D factorisation is needed to see if this recovery can be avoided. As to the conventional algorithms programmed in MATLAB®, we conclude that they appear to be very efficient. Moreover, their efficiency is almost independent of r_Φ, r_Γ, r_C.

6. Conclusions

The U-D factorisation of algorithms solving the SDOPE for reduced-order compensation of systems with white parameters was presented. This extends the U-D factorisation of similar equations for full-order compensation recently presented by us. Since systems with deterministic parameters are a special case of systems with white parameters, reduced-order compensation of these more common type of systems is also realised by the algorithms. This special result is obtained by setting to zero all terms involving a tilde that relate to system matrices Φ_i, Γ_i, C_i. U-D factorisation enhances numerical accuracy and stability and possibly efficiency. As shown in this paper, the latter depends on the minimal representation of the stochastic system matrices.

To benefit from the possible doubling of precision obtained by U-D factorisation, the expressions of the compensator gains need further investigation. Presently their computation is not fully U-D factored. The same applies to the terms involving the optimal oblique projection matrix τ. Another topic for future research concerns the U-D factorisation of two Lyapunov equations that may be used instead of the SDOPE. This would extend the result of Van Willigenburg and De Koning (2004) that applies to systems with deterministic parameters. The two Lyapunov equations seem more suited for U-D factorisation because they do not involve the non-symmetric optimal oblique projection matrix. The modifications presented in this paper ensure non-negativeness and symmetry of matrices during iterations of the SDOPE. They may also be employed in previously published algorithms, where symmetry and non-negativeness were not guaranteed during iterations. This is expected to further improve numerical stability and convergence of these algorithms.

Notes on contributors



L. Gerard Van Willigenburg was born in Leiden, The Netherlands, in 1958. He received his MSc in electrical engineering and his PhD degree in control engineering at Delft University of Technology, The Netherlands, in 1983 and 1991, respectively. From 1986 to 1991, he was a research engineer at the process dynamics and control group in the department of applied physics. Since 1991, he is an assistant professor of the Systems and Control Group (currently called Biomass Refinery and Process Dynamics Group) at Wageningen University. His professional research interests include digital optimal control, reduced-order control, model predictive control and adaptive dual control. The application areas range from indoor climate control (storage rooms, greenhouses, stables and buildings), robot control, automatic guidance, to process control (fermentation) and the control of economic and biological systems (plants). The modelling of fundamental physics (thermodynamics, quantum mechanics and relativity) has become a private research interest.

Willem L. De Koning was born in Leiden, The Netherlands, in 1944. He received his MSc in electrical engineering and his PhD degree in control engineering at Delft University of Technology, The Netherlands, in 1975 and 1984, respectively. From 1969 to 1975, he was a research engineer of power electronics and control at the department of electrical engineering. From 1975 to 1987, he was an assistant professor of Process Dynamics and Control in the department of Applied Physics. From 1987 to 2006, he was an associate professor of mathematical system theory at the department of mathematical system theory in the department of technical mathematics and informatics. He has also held a visiting position at the Florida Institute of Technology, Melbourne. His research interests include control of distributed parameter systems, robust control, adaptive control, reduced-order control and digital control. The main application areas are the process industry and mechatronics. Although he retired in 2006, he continues some of his research on a personal basis.

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