A unified method for optimal arbitrary pole placement

Robert Schmid a,1, Lorenzo Ntogramatzidis b, Thang Nguyen c, Amit Pandey d

a Department of Electrical and Electronic Engineering, University of Melbourne, Parkville, VIC 3010, Australia
b Department of Mathematics and Statistics, Curtin University, Perth, WA 6848, Australia
c Department of Engineering, University of Exeter, UK
d Department of Mechanical and Aerospace Engineering, University of California, San Diego, USA

Abstract

We consider the classic problem of pole placement by state feedback. We offer an eigenstructure assignment algorithm to obtain a novel parametric form for the pole-placement feedback matrix that can deliver any set of desired closed-loop eigenvalues, with any desired multiplicities. This parametric formula is then exploited to introduce an unconstrained nonlinear optimisation algorithm to obtain a feedback matrix that delivers the desired pole placement with optimal robustness and minimum gain. Lastly we compare the performance of our method against several others from the recent literature.

1. Introduction

We consider the classic problem of repeated pole placement for linear time-invariant (LTI) systems in state space form

$$x(t) = Ax(t) + Bu(t),$$

where, for all $t \in \mathbb{R}$, $x(t) \in \mathbb{R}^n$ is the state and $u(t) \in \mathbb{R}^m$ is the control input. We assume that $A$ has full column-rank and that the pair $(A, B)$ is reachable. We let $\mathcal{L} = \{\lambda_1, \ldots, \lambda_n\}$ be a self-conjugeate set of $\nu \leq n$ complex numbers, with associated algebraic multiplicities $\mathcal{M} = \{m_1, \ldots, m_\nu\}$ satisfying $m_1 + \cdots + m_\nu = n$, and $m_i = m_j$ whenever $\lambda_i = \lambda_j$. The problem of exact pole placement (EPP) by state feedback is that of finding a real feedback matrix $F$ such that

$$(A + BF)X = XA,$$  

where $A$ is an $n \times n$ Jordan matrix obtained from the eigenvalues of $\mathcal{L}$, including multiplicities given by $\mathcal{M}$, and $X$ is a matrix of closed-loop eigenvectors of unit length. The matrix $A$ can be expressed in the Jordan (complex) block diagonal canonical form

$$(3) \quad A = \text{blkdiag}(J(\lambda_1), \ldots, J(\lambda_\nu)), $$

where each $J(\lambda_i)$ is a Jordan matrix for $\lambda_i$ of order $m_i$ and may be composed of up to $g_i$ mini-blocks

$$(4) \quad J(\lambda_i) = \text{blkdiag}(J_1(\lambda_i), \ldots, J_{g_i}(\lambda_i)), $$

where $1 \leq g_i \leq m$. We use $\mathcal{P} \overset{\text{def}}{=} \{p_{i,k} \mid 1 \leq i \leq \nu, 1 \leq k \leq g_i\}$ to denote the order of each Jordan mini-block $J_k(\lambda_i)$; then $p_{i,k} = p_{i,k}$ whenever $\lambda_i = \lambda_j$. When $(A, B)$ is reachable, arbitrary multiplicities of the closed-loop eigenvalues can be assigned by state feedback, but the possible mini-block orders of the Jordan structure of $A + BF$ are constrained by the controllability indices (Rosenbrock, 1970). If $\mathcal{L}$, $\mathcal{M}$ and $\mathcal{P}$ satisfy the conditions of the Rosenbrock theorem, we say that the triple $(\mathcal{L}, \mathcal{M}, \mathcal{P})$ defines an assignable Jordan structure for $(A, B)$.

In order to consider optimal selections for the feedback matrix, it is important to have a parametric formula for the set of feedback matrices that deliver the desired pole placement. In Kautsky, Nichols, and van Dooren (1985) and Schmid, Pandey, and Nguyen (2014) parametric forms are given for the case where $A$ is a diagonal matrix and the eigenstructure is non-defective; this requires $m_i \leq m$ for all $m_i \in \mathcal{M}$. Parameterisations that do not impose a constraint on the multiplicity of the eigenvalues to be assigned include Bhattacharyya and de Souza (1982); Fahmy and O’Reilly (1983); however these methods require the closed-loop eigenvalues to all be distinct from the open-loop ones.
The general case where \( \mathcal{L} \) contains any desired closed-loop eigenvalues and multiplicities is considered in Ait Rami, Faiz, Benzouia, and Tadeo (2009) and Chu (2007), where parametric formulae are provided for that use the eigenvector matrix \( X \) as a parameter. Maximum generality in these parametric formulae has however been achieved at the expense of efficiency, as the square matrix \( X \) has \( n^2 \) free parameters. By contrast, methods (Bhattacharyya & de Souza, 1982; Fahmy & O’Reilly, 1983; Kautsky et al., 1985; Schmid et al., 2014) all employ parameter matrices with \( mn \) free parameters.

The first aim of this paper is to offer a parameterisation for the pole-placement feedback matrix that combines the generality of Ait Rami et al. (2009) and Chu (2007) with the efficiency of an \( mn \)-dimensional parameter matrix. We offer a parametric formula for all feedback matrices \( F \) solving (2) for any assignable \((\mathcal{L}, \mathcal{M}, \mathcal{P})\). For a given parameter matrix \( K \), we obtain the eigenvector matrix \( X_K \) and feedback matrix \( F_K \) by building the Jordan chains from eigenvectors selected from the kernels of the matrix pencils \([A - \lambda_i I_n, B]\) and thus avoid the need for matrix inversions, or the solution of Sylvester matrix equations. The parameterisation will be shown to be exhaustive of all feedback matrices that assign the desired eigenstructure.

The second aim of the paper is to seek the solution to some optimal control problems. We first consider the robust exact pole placement problem (REPP), which involves obtaining \( F \) that renders the eigenvalues of \( A + BF \) as insensitive to perturbations in \( A \) and \( F \) as possible. Numerous results (Chatelin, 1993) have appeared linking the sensitivity of the eigenvalues to various measures of the condition number of \( X \). Another commonly used robustness measure is the departure from normality of the closed loop matrix \( A + BF \). For the case of diagonal \( A \), there has been considerable literature on the REPP, including Ait Rami et al. (2009), Byers and Nash (1989), Chu (2007), Kautsky et al. (1985), Li, Chu, and Lin (2011), Schmid et al. (2014), Tits and Yang (1996) and Varga (2000). Papers considering the REPP for the general case where \((\mathcal{L}, \mathcal{M}, \mathcal{P})\) defines an assignable Jordan structure include Ait Rami et al. (2009) and Lam, Tam, and Tsing (1997).

A related optimal control problem is the minimum gain exact pole placement problem (MGEP), which involves solving the EPP problem and also obtaining the feedback matrix \( F \) that has the least gain (smallest matrix norm), which gives a measure of the control amplitude or energy required by the control action. Recent papers addressing the MGEP with minimum Frobenius norm for \( F \) include Aataei and Enshaieh (2011) and Kochetkov and Utkin (2014).

In this paper we utilise our parametric form for the matrices \( X \) and \( F \) that solve (2) to take a unified approach to the REPP and MGEP problems, for any assignable Jordan structure. In our first approach to the REPP, we seek the parameter matrix \( K \) that minimises the Frobenius condition number of \( X \). In our second approach to the REPP, we seek the parameter matrix that minimises the departure from normality of matrix \( A + BF \). Next we address the MGEP by seeking the parameter \( K \) that minimises the Frobenius norm of \( F \). Finally, we combine these approaches by introducing an objective function expressed as a weighted sum of robustness and gain measures, and use gradient iterative methods to seek a local minimum.

The performance of our algorithm will be compared against the methods of Ait Rami et al. (2009), Aataei and Enshaieh (2011) and Li et al. (2011) on a number of sample systems. We see that the methods introduced in this paper can achieve superior robustness while using less gain than all three of these alternative methods.

2. Arbitrary pole placement

Here we adapt the algorithm of Klein and Moore (1977) to obtain a simple parametric formula for the gain matrix \( F \) that solves the exact pole placement problem for an assignable Jordan structure \((\mathcal{L}, \mathcal{M}, \mathcal{P})\), in terms of an arbitrary parameter matrix \( K \) with \( mn \) free dimensions. We begin with some definitions.

Given a self-conjugate set of \( v \) complex numbers \([\lambda_1, \ldots, \lambda_v]\) containing \( \sigma \) complex conjugate pairs, we say that the set is \( \sigma \)-conformably ordered if the first \( 2 \sigma \) values are complex while the remaining are real, and for all odd \( i \leq 2 \sigma \) we have \( \lambda_{i+1} = \overline{\lambda_i} \). For example, the set \([10j, -10j, 2j, 2j, -2j, 7j]\) is \( 2 \)-conformably ordered. For simplicity we shall assume in the following that \( \mathcal{L} \) is \( \sigma \)-conformably ordered.

If \( M \) is a complex matrix partitioned into \( v \) column matrices \( M = [M_1 \ldots M_v] \), we say that \( M \) is \( \sigma \)-conformably ordered if the first \( 2 \sigma \) column matrices of \( M \) are complex while the remaining are real, and for all odd \( i \leq 2 \sigma \) we have \( M_{i+1} = \overline{M_i} \). For a \( \sigma \)-conformably ordered complex matrix \( M \), we define a real matrix \( \text{Re}(M) \) composed of \( v \) column matrices of the same dimensions as those of \( M \) thus: for each odd \( i \in \{1, \ldots, 2\sigma\} \), the \( i \)-th and \( i+1 \)-th column matrices of \( \text{Re}(M) \) are \( \frac{1}{2}(M_i + M_{i+1}) \) and \( \frac{1}{2i}(M_i - M_{i+1}) \) respectively, while for \( i \in \{2\sigma+1, \ldots, v\} \), the column matrices of \( \text{Re}(M) \) are the same as the corresponding column matrices of \( M \). For any real or complex matrix \( X \) with \( n \times m \) rows, we define matrices \( \pi(X) \) and \( \pi(X) \) by taking the first \( n \) and last \( m \) rows of \( X \), respectively. For each \( i \in \{1, \ldots, v\} \), we define the matrix pencil

\[
S(\lambda_i) \overset{\text{def}}{=} [A - \lambda_i I_n, B] .
\]

(5)

We use \( N_i \) to denote an orthonormal basis matrix for the kernel of \( S(\lambda_i) \). If \( \lambda_{i+1} = \overline{\lambda_i} \), then \( N_{i+1} = \overline{N_i} \). Since each \( S(\lambda_i) \) is \( n \times (n+m) \) and \((A, B)\) is reachable, each kernel has dimension \( n \). We let

\[
M_i \overset{\text{def}}{=} [A - \lambda_i I_n, B] .
\]

(6)

where \( ^{-1} \) indicates the Moore–Penrose pseudo-inverse. For any matrix \( X \) we use \( X(l) \) to denote the \( l \)-th column of \( X \).

We say that a matrix \( K \) is a compatible parameter matrix for \((\mathcal{L}, \mathcal{M}, \mathcal{P})\), if \( K \overset{\text{blokdiag}}{=} \mathbb{K}[K_1, \ldots, K_v] \), where each \( K_i \) has dimension \( m \times n_i \), and for each \( i \geq 2 \sigma \), \( K_i \) is a real matrix, and for all odd \( i \leq 2 \sigma \), we have \( K_{i+1} = \overline{K_i} \). Then each \( K_i \) matrix may be partitioned as

\[
K_i = [K_{i1} \ K_{i2} \ \cdots \ K_{iv}],
\]

(7)

where each \( K_{ik} \) has dimension \( m \times p_i \). For \( i \in \{1, \ldots, v\} \) and \( k \in \{1, \ldots, g_i\} \) we build vector chains of length \( p_{ik} \) as

\[
h_{i1}(1) = N_{i1}K_{i1}(1),
\]

(8)

\[
h_{i1}(2) = M_i\pi[h_{i1}(1)] + N_{i1}K_{i1}(2),
\]

(9)

\[
\vdots
\]

\[
h_{ik}(p_{ik}) = M_i\pi[h_{ik}(p_{ik} - 1)] + N_{i1}K_{i1}(p_{ik}).
\]

(10)

From these column vectors we construct the matrices

\[
H_{ik} \overset{\text{def}}{=} [h_{ik}(1) \ldots h_{ik}(p_{ik})]
\]

(11)

dimension \((n+m) \times p_{ik}\)

\[
H_{ik} \overset{\text{def}}{=} [H_{ik1} \ldots H_{ikv}], \quad H_{ik} \overset{\text{def}}{=} [H_{ik1} \ldots H_{ikv}], \quad X_{ik} \overset{\text{def}}{=} \pi(H_{ik})
\]

(12)

dimension \((n+m) \times m, (n+m) \times n \) and \( n \times n \), respectively. Note that \( H_{ik} \) is \( \sigma \)-conformably ordered, and hence we may define real matrices

\[
V_{ik} \overset{\text{def}}{=} \pi(\text{Re}(H_{ik})), \quad W_{ik} \overset{\text{def}}{=} \pi(\text{Re}(H_{ik})),
\]

(13)

dimension \( n \times n \) and \( m \times n \), respectively. We are now ready to present the main result of this paper.
Theorem 2.1. For almost all choices of the compatible parameter matrix $K$, the matrix $V_k$ in (13) is invertible. The set of all real feedback matrices $F$ such that $A + BF$ has the Jordan structure given by $(\mathcal{L}, \mathcal{M}, \mathcal{P})$ is parameterised in $K$ as

$$F_K = W_K V_k^{-1}. \quad (14)$$

Proof. First we let $K$ be any compatible parameter matrix yielding invertible $V_k$ and $W_k$ in (13) and $F_K$ in (14). We prove that the closed-loop matrix $A + BF_K$ has the required eigensstructure. $V_k$ and $W_k$ may be partitioned as

$$V_k = [V_1 \ldots V_i], \quad W_k = [W_1 \ldots W_i], \quad (15)$$

where, for each $i \in \{1, \ldots, v\}$, $V_i$ and $W_i$ have $m_i$ columns. Let $H_{i,k}$ in (11) be partitioned as

$$H_{i,k} = \begin{bmatrix} v_{i,k}(1) & \cdots & v_{i,k}(p_i,k) \\ w_{i,k}(1) & \cdots & w_{i,k}(p_i,k) \end{bmatrix}, \quad (16)$$

where, for each $k \in \{1, \ldots, g\}$, the column vectors satisfy by construction

$$(A - \lambda_i I) v_{i,k}(1) + B w_{i,k}(1) = 0, \quad (A - \lambda_i I) v_{i,k}(2) + B w_{i,k}(2) = v_{i,k}(1),$$

and next define, for each $i \in \{1, \ldots, v\}$,

$$V'_i = [v_{i,k}(1) \ldots v_{i,k}(p_i,k)], \quad W'_i = [w_{i,k}(1) \ldots w_{i,k}(p_i,k)]. \quad (20)$$

Finally, introduce $U_i \equiv (\frac{1}{2} I_{m_i} - j \Omega_i I_{m_i})$. Then for each $i = 1, \ldots, g$, we have $V_i' = U_i V_i$ and $W_i' = U_i W_i$, for each $i \in \{1, \ldots, g\}$, we have $V_i' = V_i$ and $W_i' = W_i$. Since $F_k V_i = W_i$, then $F_k = [V'_i W'_i]$ for all odd $i \in \{1, \ldots, 2\sigma\}$ and $F_k V_i = W_i$, for all $i \in \{2\sigma + 1, \ldots, v\}$. Hence, for each odd $i \in \{1, \ldots, 2\sigma\}$, we have

$$(A + B F_k) [V'_i W'_i] = [V'_i W'_i]^\dagger \text{diag}(\lambda_i, J(\lambda_i+1)). \quad (21)$$

and for all $i \in \{2\sigma + 1, \ldots, v\}$, we have $(A + B F_k) V_i = V_i J(\lambda_i)$. Thus $(A + B F_k) X_k = X_k A$, where $X_k = [V'_i W'_i]$ and $A$ is as in (3), as required.

In order to prove that the parameterisation is exhaustive, we consider a feedback matrix $F$ such that the eigensstructure of $A + BF$ is given by $(\mathcal{L}, \mathcal{M}, \mathcal{P})$ and show that there exists a compatible parameter matrix $K$ such that matrices $V_k$ and $W_k$ can be constructed in (13), with $V_k$ invertible and $F = W_k V_k^{-1}$. From (3)-(4), $A$ can be written as

$$A = \text{bldiag}(J(\lambda_i), \ldots, J_{g_1}(\lambda_i), \ldots, J_{g_{m}}(\lambda_i)).$$

Hence there exists an invertible matrix $T$ satisfying $(A + BF) \quad (16)$), $A + BF$ is a block of $T A$. Let us partition $X$ and $Y$ conformably with the corresponding Jordan mini-blocks that multiply, i.e.

$$\begin{bmatrix} X_{1,1} & \cdots & X_{1,g_1} \\ Y_{1,1} & \cdots & Y_{1,g_1} \end{bmatrix} = \begin{bmatrix} X_{1,1} J(\lambda_i) & \cdots & X_{1,g_1} J_{g_1}(\lambda_i) \end{bmatrix}. \quad (22)$$

For $i \in \{1, \ldots, v\}$ and $k \in \{1, \ldots, g\}$, the generic term is

$$[A \quad B] \begin{bmatrix} X_{i,k} \\ Y_{i,k} \end{bmatrix} = X_{i,k} J(\lambda_i). \quad (22)$$

First consider the case in which $\lambda_i$ is real. Partitioning $X_{i,k} = [v_{i,k}(1) \ldots v_{i,k}(p_i,k)]$ and $Y_{i,k} = [w_{i,k}(1) \ldots w_{i,k}(p_i,k)]$, we can write (22) as

$$[A \quad B] \begin{bmatrix} v_{i,k}(1) \\ w_{i,k}(1) \end{bmatrix} = [v_{i,k}(1) \ldots v_{i,k}(p_i,k)] J(\lambda_i),$$

which yields

$$A v_{i,k}(1) + B w_{i,k}(1) = v_{i,k}(1) \lambda_i \quad (23)$$

$$A v_{i,k}(2) + B w_{i,k}(2) = v_{i,k}(1) + \lambda_i v_{i,k}(2) \quad (24)$$

$$\vdots$$

$$A v_{i,k}(p_i,k) + B w_{i,k}(p_i,k) = v_{i,k}(p_i,k - 1) + \lambda_i v_{i,k}(p_i,k). \quad (25)$$

We denote $h_{i,k}(l) = [v_{i,k}(0) \ldots v_{i,k}(l)]$. From (23) we see that $h_{i,k}(1) \in \ker(S(\lambda_i))$ and hence there exists $K_{i,k}(1)$ satisfying (8). Moreover, from (24) we find $[A - \lambda_i I_{k_0}] h_{i,k}(2) = v_{i,k}(1)$, which implies that there exists $K_{i,k}(2)$ satisfying (9). Repeating this procedure for all $l \in \{1, \ldots, p_i \}$, we find the parameters $K_{i,k}(1), \ldots, K_{i,k}(p_i)$ which satisfy (8)-(10). This procedure can be carried out for all real Jordan mini-blocks. Consider now the case of a real mini-block associated with a complex conjugate eigenvalue $\lambda_i = \sigma_i + j \omega_i$. For brevity we shall assume $p_i = 2$. Thus, (23) becomes

$$[A \quad B] \begin{bmatrix} v_{i,k}(1) \\ v_{i,k}(2) \\ v_{i+1,k}(1) \\ v_{i+1,k}(2) \end{bmatrix} = \begin{bmatrix} v_{i,k}(1) \\ v_{i,k}(2) \\ v_{i+1,k}(1) \\ v_{i+1,k}(2) \end{bmatrix} \times \begin{bmatrix} \sigma_i & \omega_i & 1 & 0 \\ -\omega_i & \sigma_i & 0 & 1 \\ 0 & 0 & \sigma_i & \omega_i \\ 0 & 0 & \sigma_i & -\omega_i \end{bmatrix},$$

which can be re-written as

$$[A \quad B] \begin{bmatrix} v_{i,k}(1) + j v_{i,k}(2) \\ v_{i+1,k}(1) + j v_{i+1,k}(2) \end{bmatrix} = \begin{bmatrix} v_{i,k}(1) + j v_{i,k}(2) \\ v_{i+1,k}(1) + j v_{i+1,k}(2) \end{bmatrix} \times \begin{bmatrix} \sigma_i + j \omega_i & 1 \\ 0 & \sigma_i + j \omega_i \end{bmatrix},$$

and the arguments above can be utilised after a re-labeling of the vectors. Lastly we show that $V_k$ is invertible for almost all choices of the parameter matrix $K$. For each $i \in \{1, \ldots, v\}$, we may express the orthonormal basis $N_i$ for $\ker(S(\lambda_i))$ as $N_i = [n_1, \ldots, n_m]$. For each $k \in \{1, \ldots, g\}$ we construct

$$h_{i,k}(1) = h_{i,k} \quad (26)$$

$$h_{i,k}(2) = M_i h_{i,k}(1) \quad (27)$$

$$\vdots$$

$$h_{i,k}(m_i) = M_i h_{i,k}(m_i - 1) \quad (28)$$

and combining these we obtain

$$H_{i,k} = [h_{i,k}(1) \ldots h_{i,k}(p_i,k)]. \quad (29)$$

Lastly we obtain matrices $H_i$ and $H$ as in (12), and $V$ as in (13). Then we must have $\rank(V) = n$, else no parameter matrix $K$ would exist to yield a real feedback matrix $F_k$ in (14) that delivers the desired closed-loop eigensstructure. This contradicts the assumption that $(A, B)$ is reachable.
Next let $K$ be any compatible parameter matrix for $(\mathcal{L}, \mathcal{M}, \mathcal{P})$, let $V_K = \mathbf{π}(\text{Re}(H_K))$ and assume that $V_K$ is singular. Then $X_K$ in (12) is also singular, i.e. $\text{rank}(X_K) \leq n - 1$. Without loss of generality, assume that the first column of $X_K$ is linearly dependent upon the remaining ones. Then there exist a $\alpha$-conformably ordered set of $n$ coefficient vectors $\alpha_{t,k,l}$, not all equal to zero, for which

$$\mathbf{π}[h_{1,1}(1)K_{1,1}(1)] = \sum_{l=0}^{n-1} \alpha_{1,1,l} \mathbf{π}[h_{1,1}(l)]$$

$$+ \sum_{k=0}^{d} \sum_{l=1}^{n-1} \alpha_{1,k,l} \mathbf{π}[h_{1,k}(l)]$$

$$+ \sum_{l=2}^{n} \sum_{k=1}^{d} \alpha_{l,k,l} \mathbf{π}[h_{l,k}(l)].$$

This implies that $\text{rank}(X_K) = n$ may fail only when $K_{1,1}(1)$ lies on an $(m - 1)$-dimensional hyperplane in the $m$-dimensional parameter space. Thus the set of compatible parameter matrices $K$ that can lead to a loss of rank in $X_K$ and hence $V_K$, is given by the union of at most $n$ hyperplanes of dimension at most $nm - 1$ in the $nm$-dimensional parameter space. Since hyperplanes have zero Lebesgue measure, the set of parameter matrices $K$ leading to singular $V_K$ has zero Lebesgue measure.

The above formulation takes its inspiration from the proof of Proposition 1 in Klein and Moore (1977), and hence we shall refer to (14) as the Klein–Moore parametric form for $F$.

3. Optimal pole placement methods

We first present some classic results on eigenvalue sensitivity. Let $A$ and $X$ be such that $A = XJX^{-1}$, where $J$ is the Jordan form of $A$, and let $A' = A + H$. Then, for each eigenvalue $\lambda'$ of $A'$, there exists an eigenvalue $\lambda$ of $A$ such that

$$\frac{|\lambda - \lambda'|}{(1 + |\lambda - \lambda'|)^{l-1}} \leq \kappa_2(X)\|H\|_2,$$

(30)

where $l$ is the size of the largest Jordan mini-block associated with $\lambda$, and $\kappa_2(X) \triangleq \|X\|_2\|X^{-1}\|_2$ is the spectral condition number of $X$ (Chatelin, 1993). As the Frobenius condition number $\kappa_{\text{Fro}}(X) = \|X\|_{\text{Fro}}\|X^{-1}\|_{\text{Fro}}$ satisfies $\kappa_2(X) \leq \kappa_{\text{Fro}}(X)$ and is differentiable, it is often used as a robustness measure in conjunction with gradient search methods.

A second widely used robustness measure is the departure from normality of the matrix $A$, which is defined as follows (Stewart & Sun, 1990): let $U$ be any unitary matrix such that $U^\dagger AU$ is upper triangular; then $U^\dagger AU = D + R$, for some diagonal matrix $D$ and strictly upper triangular matrix $R$. The Frobenius departure from normality of $A$ is then $\delta_{\text{Fro}}(A) \triangleq \|R\|_{\text{Fro}}$.

Our Method 1 simultaneously addresses the REPP and MGEPP by using the weighted objective function

$$f(K) = \alpha\kappa_{\text{Fro}}(V_K) + (1 - \alpha)\|F_K\|_{\text{Fro}},$$

(31)

where $K$ is a compatible parameter matrix and $V_K$ and $F_K$ are obtained from (13) and (14). Finding $K$ to minimise $f$ presents an unconstrained nonconvex optimisation problem. For efficient computation (Byers & Nash, 1989) showed we can use the equivalent objective function

$$f_1(K) = \alpha(\|V_K\|_{\text{Fro}}^2 + \|V_K^{-1}\|_{\text{Fro}}^2) + (1 - \alpha)\|F_K\|_{\text{Fro}}^2.$$

(32)

Here, $\alpha$ is a weighting factor, with $0 \leq \alpha \leq 1$. The limiting cases $\alpha = 0$ and $\alpha = 1$ define the MGEPP and REPP problems, respectively.

Table 1

<table>
<thead>
<tr>
<th>Example</th>
<th>Ait Rami et al. $\kappa_{\text{Fro}}(X)$</th>
<th>Our method $\kappa_{\text{Fro}}(X)$</th>
<th>$|F|_{\text{Fro}}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>16.73</td>
<td>16.73</td>
<td>3.102</td>
</tr>
<tr>
<td>2</td>
<td>54.43</td>
<td>54.43</td>
<td>645.5</td>
</tr>
<tr>
<td>3</td>
<td>7.188</td>
<td>7.188</td>
<td>2.225</td>
</tr>
<tr>
<td>4</td>
<td>11.49</td>
<td>11.49</td>
<td>7.145</td>
</tr>
<tr>
<td>5</td>
<td>29.98</td>
<td>29.98</td>
<td>186.8</td>
</tr>
<tr>
<td>6</td>
<td>113.3</td>
<td>113.4</td>
<td>8.167</td>
</tr>
<tr>
<td>7</td>
<td>16.84</td>
<td>16.81</td>
<td>595.9</td>
</tr>
<tr>
<td>8</td>
<td>4.000</td>
<td>4.000</td>
<td>10.07</td>
</tr>
<tr>
<td>9</td>
<td>85.68</td>
<td>85.65</td>
<td>22.610</td>
</tr>
<tr>
<td>10</td>
<td>30.33</td>
<td>30.33</td>
<td>29.74</td>
</tr>
<tr>
<td>11</td>
<td>4.579</td>
<td>4.501</td>
<td>5.025</td>
</tr>
</tbody>
</table>

Our Method 2 uses the weighted objective function

$$f_2(K) = \alpha\delta_{\text{Fro}}^2(A + BF_K) + (1 - \alpha)\|F_K\|_{\text{Fro}}^2.$$  (33)

Finding $K$ to minimise $f_2$ again presents an unconstrained nonconvex optimisation problem. Expressions for the derivatives of $H_K$, $\|V_K\|_{\text{Fro}}$ and $\|V_K^{-1}\|_{\text{Fro}}$ were given in Schmid, Ntogramatzidis, Nguyen, and Pandey (2013); from these, gradient search methods can be used to seek local minima for $f_1$ and $f_2$. The results are contingent upon the initial choice of the parameter matrix $K$.

4. Performance comparisons

In this section, we compare the performance of our algorithm with the methods given in the recent papers by Ait Rami et al. (2009), Ataei and Enshaee (2011) and Li et al. (2011). In Byers and Nash (1989) a collection of benchmark systems were introduced that have been investigated over the years by many authors. To compare our performance against the method of Ait Rami et al. (2009), we used the matrices $(A, B)$ from these examples, but in order to compare their performance for defective pole assignment, we assigned all the closed-loop eigenvalues to zero. In each case we assigned Jordan blocks of sizes equal to the controllability indices. Using the toolbox rfbt we implemented the method of Ait Rami et al. (2009) that we created for our earlier computational survey in Schmid et al. (2014), we obtained the matrices $F$ and $X$ delivered by this method, for each of the 11 sample systems. We also implemented our own method on these systems. The results are shown in Table 1.

Comparing the robust conditioning performance of the two methods, we see little difference between the methods. However, when we compare the matrix gain used to achieve this eigenstructure we observe that our method was able to use less gain in 5 of the sample systems, and in two cases (System 2 and 5) the reduction in gain was very considerable. The results are in agreement with the findings of the survey in Schmid et al. (2014), which considered sample systems with non-defective eigenstructure and found that our method could achieve comparable robust conditioning with that of Ait Rami et al. (2009), but with reduced gain.

To compare our performance against that of Ataei and Enshaee (2011), we considered the 5 example systems introduced in that paper. Among these, the first example system assigned all the poles to zero and hence requires a defective closed-loop eigenstructure. The other four sample systems all involve distinct eigenvalues. The results are shown in Table 2. The results have been constructed using the feedback matrices provided by Ataei and Enshaee (2011).

The results show that our method achieved the desired eigenstructure with equal or slightly less gain than that of Ataei and Enshaee (2011). In all but one of the samples, our method also achieved a more robust eigenstructure, especially in Example 1, which has the defective eigenstructure.
Lastly, we consider Example 1 in Li et al. (2011). The four desired closed loop poles are all distinct in this example. The method of Li et al. (2011) considers the problem of minimising the Frobenius norm of the feedback matrix and the minimisation of the departure from normality measure. The authors obtained a feedback $F$ yielding $\| A + BF \|_{\text{Fro}} = 20.67$, and an alternative matrix $F$ that delivers the desired pole placement with gain $\| F \|_{\text{Fro}} = 6.049$.

Applying Method 2 with $\alpha = 1$ we obtained a feedback matrix $F$ yielding $\| A + BF \|_{\text{Fro}} = 18.52$, and by using $\alpha = 0$, we obtained $F$ such that $\| F \|_{\text{Fro}} = 3.826$, indicating that our method can achieve the desired pole placement with either smaller departure from normality measure, or less gain, than the method of Li et al. (2011), as required.

### 5. Conclusion

We have introduced a novel parametric form for the feedback matrix that solves the classic problem of exact pole placement with any desired eigenstructure. The parametric form was used to take a unified approach to a variety of optimal pole placement problems. The effectiveness of the method has been compared against several recent alternative methods from the literature and was shown in several examples to achieve the desired pole placement with either superior robustness or smaller gain than the other methods surveyed.

### References


