

where $T_n(a, b, k)$ is defined by (3.8) and

$$\begin{aligned} F_n(a, b) &= \frac{\text{tr } \bar{\theta}^T(a, b) P_n(a, b) X_n^T(a, b) \bar{X}_n(K-a, K-b) D(K, a, b) \bar{X}_n^T(K-a, K-b) X_n(a, b) P_n(a, b) \bar{\theta}(a, b)}{r_n(a, b) (\log r_n(a, b))^{1+\epsilon}} \\ &\leq \text{tr } \bar{\theta}^T(a, b) P_n(a, b) X_n^T(a, b) X_n(a, b) P_n(a, b) \bar{\theta}(a, b) (\log r_n(a, b))^{-1-\epsilon} \\ &\leq \text{tr } \bar{\theta}^T(a, b) \bar{\theta}(a, b) (\log r_n(a, b))^{-1-\epsilon} \rightarrow 0. \end{aligned} \quad (3.27)$$

Together, (3.8), (3.26), and (3.27) confirm (3.25).

Lemma 4: If conditions A and B hold, then there exist constants $K_3 > 0$ and $M_3 > 0$ such that

$$S_n(a, b, K) > K_3 r_n(a, b) (\log r_n(a, b))^{1+2\epsilon}, \quad \forall n > M_3 \quad (3.28)$$

where either $a < p, b \leq d_0$ or $a \leq d_0, b < q; K \geq d_0 = \max(p, q)$.

Proof: From (2.10)–(2.13), (3.1) and (3.23)–(3.24), it can be shown that

$$\begin{aligned} S_n(a, b, k) &\geq 2^{-k} \|M_n(p_0 - a, q_0 - b) \bar{\theta}(p_0, q_0)\|^2 - r_n(a, b) \\ &\quad \cdot (\log r_n(a, b))^{1+\epsilon} - 2 \|M_n(p_0 - a, q_0 - b) \bar{\theta}(p_0, q_0)\| \\ &\quad \cdot \|D(K, a, b) \bar{X}_n^T(K-a, K-b) Q_n(a, b) W_{n+1}\| \\ &\quad - 2 \|M_n(p_0 - a, q_0 - b) \bar{\theta}(p_0, q_0)\| \cdot \|D(K, a, b) \\ &\quad \cdot \bar{X}_n^T(K-a, K-b) X_n(a, b) P_n(a, b) \bar{\theta}(a, b)\|. \end{aligned} \quad (3.29)$$

By Lemma 1 and (3.24)

$$\begin{aligned} &\|M_n(p_0 - a, q_0 - b) \bar{\theta}(p_0, q_0)\|^2 \\ &= \|\bar{\theta}^T(p_0, q_0) (M_n(p_0 - a, q_0 - b))^2 \bar{\theta}(p_0, q_0)\| \\ &\geq K_1^2 \|\bar{\theta}(p_0, q_0)\|^2 r_n(d_0, d_0) (\log r_n(d_0, d_0))^{1+2\epsilon}. \end{aligned} \quad (3.30)$$

By Lemma 2 and (3.30)

$$\begin{aligned} L_n &= \|M_n(p_0 - a, q_0 - b) \bar{\theta}(p_0, q_0)\|^{-2} \\ &\quad \cdot \|D(K, a, b) \bar{X}_n^T(k-a, k-b) Q_n(a, b) W_{n+1}\|^2 \\ &\leq K_1^{-2} \|\bar{\theta}(p_0, q_0)\|^{-2} T_n(a, b, K) \rightarrow 0. \end{aligned} \quad (3.31)$$

Obviously,

$$\begin{aligned} \tilde{L}_n &= \|D(K, a, b) \bar{X}_n^T(K-a, K-b) X_n(a, b) P_n(a, b) \bar{\theta}(a, b)\| \\ &\quad \cdot \|M_n(p_0 - a, q_0 - b) \bar{\theta}(p_0, q_0)\|^{-1} \rightarrow 0. \end{aligned} \quad (3.32)$$

From (3.30)–(3.32), it is clear that

$$R_n(a, b) = 2^{-k} \frac{r_n(a, b) (\log r_n(a, b))^{1+\epsilon}}{\|M_n(p_0 - a, q_0 - b) \bar{\theta}(p_0, q_0)\|^2} - 2L_n^{0.5} - 2\tilde{L}_n \geq 2^{-k-\epsilon}$$

for sufficiently large n ; hence,

$$\begin{aligned} S_n(a, b, K) &\geq R_n(a, b) \|M_n(p_0 - a, q_0 - b) \bar{\theta}(p_0, q_0)\|^2 \\ &\geq K_3 r_n(a, b) (\log r_n(a, b))^{1+2\epsilon}. \end{aligned}$$

Then (3.28) is established by taking

$$K_3 = 2^{-k-\epsilon} K_1^2 \min(\|A_p\|^2, \|B_q\|^2).$$

Proof of Theorem 1: If $d_0 = d$, then (2.14) holds by Lemma 3 and (2.15) is valid by Lemma 4, with $a = b = d - 1$ and $K_2 = \min(K'_2, K_3)$. Conversely, if (2.14) is true, then it must be that $d \geq d_0$; otherwise, $d < d_0$. Then Lemma 4 and the fact that $r_n(d, d) < r_n(d_0, d_0)$ imply that

$$S_n(d, d, K) > K_3 r_n(d, d) (\log r_n(d, d))^{1+2\epsilon}$$

this is a contradiction of (2.14). Similarly, the validity of (2.15) means that $d \leq d_0$ or we infer that $d - 1 \geq d_0$; then by Lemma 3,

$$S_n(d-1, d-1, K) < -K'_2 r_n(d-1, d-1) (\log r_n(d-1, d-1))^{1+\epsilon}.$$

This contradicts (2.15). Thus assertion (1) of Theorem 1 has been verified.

In case of $d = d_0$, suppose that (2.16)–(2.18) hold; we prove that $p_1 = p$ and $q_1 = q$. When $p = q$, if either $p_1 < p$ or $q_1 < q$, then (2.16) must fail by Lemma 4. When $p \neq q$, say $q < p = d_0$, then p_1 must equal p ; otherwise, (2.16) cannot hold. If $p_1 = p$ and $q_1 > q$, then (2.18) fails and if $p_1 = p, q_1 < q$, then (2.16) is not true by reasoning similar to that used in the proof of assertion (1). We see that $p_1 = p$ and $q_1 = q$.

On the other hand, if $p_1 = p$ and $q_1 = q$, the validity of (2.16)–(2.18) is quite easily checked by Lemmas 3 and 4. End of proof.

IV. CONCLUSION

Theorems for order-determination without *a priori* knowledge of upper bounds on the order in dynamic systems are developed. Deterministic procedures to determine orders and estimate parameters simultaneously are introduced. In order to be successful and practical, it is necessary that $P_n(a, b)$, $\theta_n(a, b)$, and $S_n(a, b, k)$ be generated from recursive forms. When the upper bounds of orders are known (which means that k is fixed), these can easily be found. The other case will be further discussed and developed in detail elsewhere. It is desirable to weaken Condition A and generalize the results to systems with correlated noise.

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Integral Action in Robust Adaptive Control

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Abstract—It is well known that integral action can be added to linear systems to achieve zero steady-state error for constant reference inputs and disturbances. The result has also been extended [3] to exponentially stable nonlinear systems. This note shows that a similar property holds for robust adaptive control systems.

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I. INTRODUCTION

There exists an extensive literature on the use of integral action in linear control systems; see, for example, [1], [2]. Recently, these results have also been extended to exponentially stable nonlinear systems [3].

In a separate line of development, considerable progress has recently been made on the problem of designing adaptive control laws which are robust to certain kinds of unmodeled dynamics; see, for example, [4]–[8]. In one of these approaches [8], integral action was included in the design and it was shown that the tracking error converged to zero in the presence of constant reference inputs, constant disturbances, and unmodeled dynamics. In [8], the integrator was included in the design from the beginning. However, an option available in classical control, as exemplified in [2] and [3], is to retrofit the integrator to an otherwise stable design. We have tested this idea in practice for adaptive control and found it to work well. The purpose of the current note is to establish the conditions under which this design option is soundly based.

Our method of analysis amounts to verifying that the key condition in [8], needed for convergence, is satisfied here as well. This illustrates a proof paradigm which could be similarly applied to other problems. The principal assumptions used will be as in [8], namely that the plant when augmented by an integrator has a known degree of controllability and that an overbounding function is known for the unmodeled system response.

We will treat the continuous-time case, but the corresponding discrete-time results follow mutatis mutandis by simply replacing $\rho = d/dt$ by $\delta = q - 1/\Delta$, L_2 by l_2 , \int by Σ , and so on.

II. THE SYSTEM MODEL

As in [8], let the plant be described by

$$y = H_o(1 + H')u \quad (2.1)$$

where u , y denote the plant input and output, respectively, H_o denotes the "modeled" part of the plant, and H' denotes unmodeled dynamics.

The model H_o will be parameterized as a rational transfer function, i.e.,

$$H_o = \frac{B}{A} \quad (2.2)$$

where

$$A = \rho^n + a_{n-1}\rho^{n-1} + \cdots + a_0$$

$$B = b_{n-1}\rho^{n-1} + b_{n-2}\rho^{n-2} + \cdots + b_0; \quad b_0 \neq 0.$$

We require the following assumptions about the plant (2.1).

Assumptions A1:

i) The operator H' describing the unmodeled dynamics is analytic outside the stability region and has an impulse response which is bounded by a decaying exponential;

ii) the plant $H_o(1 + H')$ is strictly proper; and

iii) the plant, when augmented by $1/\rho$ has a coprime fractional representation in the ring of causal stable operators. More precisely, we require that for a given Hurwitz polynomial J of degree $(n + 1)$ there exist causal stable operators χ and Ω such that [9],

$$\chi \left[\frac{A\rho}{J} \right] + \Omega \left[\frac{B(1+H')}{J} \right] = 1. \quad (2.3)$$

III. PARAMETER ESTIMATION

We plan to design an adaptive controller including integral action which should: a) stabilize the system; and b) cause y to asymptotically track a constant reference input y^* . Towards this end, we express the model (2.1) in filtered (or fractional [9]) form as

$$\bar{y} \triangleq E y_f = (E - A)y_f + B u_f + \eta_f \quad (3.1)$$

where

$$E = \rho^n + e_{n-1}\rho^{n-1} + \cdots + e_0$$

is Hurwitz and

$$y_f = \frac{\rho}{EQ} y \quad (3.2)$$

$$u_f = \frac{\rho}{EQ} u \quad (3.3)$$

$$\eta_f = \frac{\rho B}{EQ} H' u \quad (3.4)$$

where Q is Hurwitz of degree 1 and where η_f denotes the filtered unmodeled response. Note that the filter $1/E$ is a low-pass filter, whereas ρ/Q is a high-pass filter. Thus, (3.1) is simply obtained from (2.1) by band-pass filtering.

Equation (3.1) can be written in the standard regression form [10] as

$$\bar{y}(t) = \phi(t)^T \theta_* + \eta_f(t) \quad (3.5)$$

where ϕ and θ_* are the regression vector and tuned parameters, respectively, given by

$$\phi(t)^T = [y_f, \cdots, \rho^{n-1}y_f, u_f, \cdots, \rho^{n-1}u_f] \quad (3.6)$$

$$\theta_*^T = [e_0 - a_0, \cdots, e_{n-1} - a_{n-1}, b_0, \cdots, b_{n-1}]. \quad (3.7)$$

Because H' is exponentially stable it is readily seen [5], [8] that the filtered unmodeled error η_f can be bounded by an exponential function of past inputs, i.e.,

$$|\eta_f| < \beta \quad \forall t \quad (3.8)$$

where

$$\beta(k) = \epsilon \sigma_0^{k-1} |v(\rho)u_f(t)| \quad (3.9)$$

where $\sigma_0 < 1$ and $v(\rho)$ is an arbitrary Hurwitz polynomial of degree $n - 1$.

As in [4]–[8], we assume sufficient knowledge of the unmodeled dynamics to find ϵ , σ_0 such that (3.8) is satisfied. In practice, this does not represent a major difficulty since one can start with conservative values and then "tune-up" the bound.

The parameter estimator can now be constructed using ordinary least squares (for example) incorporating a relative dead zone [5]–[8] to "protect" the algorithm against the unmodeled errors. An appropriate estimator is

$$\rho \hat{\theta} = \frac{aP\phi e}{1 + \phi^T P \phi + \hat{C} \phi^T \phi}, \quad \hat{C} > 0 \quad (3.10)$$

$$\rho P = - \frac{aP\phi\phi^T P}{1 + \phi^T P \phi + \hat{C} \phi^T \phi} \quad (3.11)$$

$$e = \bar{y} - \phi^T \hat{\theta} \quad (3.12)$$

and a implements a relative dead zone as follows.

Choose $\gamma > 0$, and let

$$\xi \triangleq \sqrt{\gamma + 1}. \quad (3.13)$$

Then, with β as in (3.9)

$$a = \begin{cases} 0 & \text{if } |e| \leq \xi\beta \\ f[\xi\beta, e]/e & \text{otherwise} \end{cases} \quad (3.14)$$

$$(3.15)$$

where

$$f(g, e) \triangleq \begin{cases} e - g & \text{if } e > g \\ 0 & \text{if } |e| \leq g \\ e + g & \text{if } e < -g. \end{cases} \quad (3.16)$$

The properties of the above parameter estimator are, by now, standard

estimator implies that the coefficients of \hat{B} are bounded. Also, by design, A^* has bounded coefficients and zeros in the strict left-half plane. If we now form the Routh-Hurwitz array for $A^*\rho + \epsilon^l \hat{B}$ we find that the left column of the array is $(G'_i; i = 1, 2, \dots, 2n + 2)$ where

$$G'_i = \begin{cases} G_i; & i = 1, 2, \dots, n+2 \\ G_i + 0(\epsilon^l); & i = n+3, \dots, (2n+1) \\ \epsilon^l \hat{b}_0; & i = 2n+2 \end{cases}$$

where $(G_i; i = 1, 2, \dots, 2n + 1)$ is the left column of the Routh-Hurwitz array of A^* and where $\lim_{t \rightarrow 0} 0(\epsilon^l) = 0$ (follows from the boundedness of \hat{B} 's coefficients).

Since the polynomial A^* has its zeros in the strict left-half plane, we know that each G_i is positive. Thus, since $\text{sign } \epsilon^l = \text{sign } \hat{b}_0$ and $|\hat{b}_0|$ is bounded away from zero, we can choose $\epsilon^l > 0$ (independent of time) such that G'_i is positive for all time. However, this is a necessary and sufficient condition for $(A^*\rho + \epsilon^l \hat{B})$ to have its zeros in the strict left-half plane. \square

Thus, we see that for each frozen time instant the matrix $A(t)$ in (6.4) has eigenvalues in the strict left-half plane. Inspection of the proof in [8] shows that this is the key requirement for convergence of the adaptive control algorithm. Thus, using the proof paradigm of [8] we have

Theorem 6.1: Subject to Assumption A.1 and provided

- i) (3.8) is satisfied for some $\epsilon, \nu, E, Q, \sigma_o$
- ii) ϵ^l and ϵ are sufficiently small (both depending on $A, \nu, E, Q, \sigma_o, A^*$), then:
 - a) all signals remain bounded; and
 - b) $\lim_{t \rightarrow \infty} y - y^* = 0$.

VII. CONCLUSIONS

It is known that in classical control, it is permissible in certain circumstances to retrofit an integrator to an otherwise stable design. This note has shown that a similar procedure is valid for adaptive control. A simple strategy has been described for choosing the integral constant and global convergence has been established for the resultant algorithm.

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Recovering the Poles from Third-Order Cumulants of System Output

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Abstract—The problem of identifying the poles of single-input/single-output (SISO) linear stochastic systems from the higher order statistics of noisy observations is considered. It is assumed that the system is driven by an independent and identically distributed non-Gaussian process with nonzero third-order cumulant function at zero lag. There is no other restriction on the probability distribution of the driving noise. The system is assumed to be of known order, causal, and exponentially stable, but is not required to be minimum phase. The system output is observed in additive, possibly non-Gaussian, noise. We show that if there are no pole-zero cancellations in the transfer function of the given system, then it is necessary and sufficient for a block Hankel matrix to have rank equal to the system order where the matrix is constructed from a partial set of third-order cumulants of the noisy output sequence. This fundamental result then leads to a linear solution to the problem of estimating the coefficients of the system characteristic polynomial from which the system poles can be found via root-finding.

I. INTRODUCTION

A vast majority of the literature on system identification and parameter estimation using only the output data is restricted to minimum-phase system models [5]. However, there are several cases of practical interest where the underlying signal/system model is either causal nonminimum-phase or noncausal; see, e.g., [1], [2], [6]–[14]. System identification for such models may be accomplished by the use of the higher order statistics [1], [2], [6]–[14]. The area of parametric modeling via cumulant statistics has attracted considerable attention in recent years; for a tutorial and a perspective, see [7] and [8], respectively, where further references may be found.

This note is concerned with the problem of recovering the poles of a causal stable ARMA (autoregressive moving average) model of known order from the third-order statistics of the system output. We show that if there are no pole-zero cancellations in the transfer function of the given system, then it is necessary and sufficient for a block Hankel matrix to have rank equal to the system order where the matrix is constructed from a partial set of third-order cumulants of the noisy output sequence. This fundamental result then leads to a linear solution to the problem of estimating the AR coefficients from which the system poles can then be obtained via root-finding.

The problem of linear estimation of the AR coefficients of an ARMA model from the higher order statistics of the system output has not been satisfactorily addressed so far; previous attempts include [1, proof of Lemma 6] (also repeated in [10, proof of Lemma 3] and [13, proof of Lemma 3]), [11], and [12]. The approach of [11] is flawed as evidenced by our (counter-) example in Section III (see also Remark 1). In [1] it has been claimed that there exists a subset of output cumulants that yield the AR coefficients; the proof is by contradiction and it invokes some results of Lii and Rosenblatt [14] which require that the system transfer function be nonzero at zero frequency. As discussed in Remark 2 in Section III, the arguments of [1] are flawed; the results of [1] remain true, however. In [12] the same flaw recurs since the arguments used are the same as in [1]. Our results proved in Section III do not require that the system transfer function be nonzero at zero frequency.

The problem of pole recovery from fourth-order statistics has been addressed in [3] and [9] following the approach of this note.

The fundamental results pertaining to the recovery of the poles of a causal stable ARMA model from the third-order statistics of the process

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