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Fast interval estimation for discrete-time linear systems: An $L_1$ optimization method *

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Abstract

This paper studies interval estimation for discrete-time linear systems with unknown but bounded disturbances. Inspired by the parity space approach, we propose a point estimator with fixed-time convergence property. The estimator is combined with the zonotope-based interval analysis to achieve fast interval estimation. The parameter matrix in the estimator is optimized by minimizing the length of the edges of the outer box of the error zonotope. It is formulated as $L_1$ optimization problem and can be efficiently solved by linear programming. Comparison studies illustrate the superiority of the proposed method over existing techniques.

Key words: Interval estimation, zonotope, fixed-time convergence, $L_1$ optimization, linear programming.

1 Introduction

State estimation is important in many applications such as controller design and fault diagnosis. To attenuate the effect of uncertainties on state estimation, many robust estimation methods have been proposed (Kalman, 1960; Xie & Souza, 1993; Hammouri et al., 2002). Kalman filtering and $H_\infty$ observer design are two commonly used robust estimation techniques. Compared with the Gaussian noise assumption in Kalman filtering and the energy-bounded assumption in $H_\infty$ observer design, an alternative assumption is that the uncertainties are unknown but bounded. Based on this assumption, interval estimation has been studied in the past decades (Gouze et al., 2000; Mazenc & Bernard, 2011; Raïssi et al., 2012; Wang et al., 2018).

Interval observer is a frequently used interval estimation method. Nevertheless, the design conditions of interval observers are usually restrictive. To relax them, coordinate transformations-based methods have been proposed in (Mazenc & Bernard, 2011; Raïssi et al., 2012). However, the coordinate transformations may cause large conservatisms. Recently, a direct design method based on a new interval observer structure has been proposed in (Wang et al., 2018). Compared with the basic interval observer, the interval observer proposed in Wang et al. (2018) has more degrees of design freedom, which can be optimized to improve the estimation accuracy.

Recently, fixed-time estimation has also attracted some attention (Engel & Kreisselmeier, 2002; Menard et al., 2017; Rios & Teel, 2018). However, most existing results focus on fixed-time point estimation for continuous-time systems. To the best of our knowledge, only Zhang et al. (2019), Dinh et al. (2019), and Meslem & Ramdani (2020) have studied fixed-time interval estimation for discrete-time systems. However, optimal design of the estimators has not been considered in these papers.

Inspired by the parity space approach, a fixed-time interval estimation method has been proposed in Wang et al. (2020), where a Frobenius norm criterion is used to optimize the parameter matrix in the estimator. Although

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the method in Wang et al. (2020) is optimal in the sense of Frobenius norm, it still has some conservatism. This paper proposes a new parameter optimization method based on the 1-norm criterion. With this optimization method, the length of the edges of the outer box of the error zonotope is minimized. The proposed design is formulated as a series of $L_1$ optimization problems, which can be efficiently solved by linear programming.

**Notations.** $\mathbb{R}^n$ and $\mathbb{R}^{n \times n}$ stand for $n$ and $m \times n$ dimensional real Euclidean space, respectively. $0$ is used to denote the zero matrix with appropriate dimensions, $I_n$ denotes $n \times n$ identity matrix, and $1_n$ is an $n$-dimensional vector with all entries equal to 1. For a vector $x \in \mathbb{R}^n$, its $L_1$-norm is defined as $\| x \|_1 = \sum_{i=1}^n |x_i|$. For a matrix $M$, $M^+$ and $M^-$ are defined as $M^+ = \max(M, 0)$ and $M^- = M^+-M$, respectively. Throughout this paper, the operators $\geq$, $\leq$, $| \cdot |$, and $\max(\cdot)$ on vectors and matrices should be understood element-wise.

### 2 Preliminaries and problem formulation

**Definition 1.** An $m$-order zonotope in the $n$-dimensional space is defined as

$$Z = \{ p + H z : z \in \mathbb{B}^m \}$$

where $p \in \mathbb{R}^n$ is the center of $Z$, $H \in \mathbb{R}^{n \times m}$ is the shape matrix of $Z$, and $\mathbb{B}^m = [-1, 1]^m$ is a hypercube.

**Property 1** (Le et al., 2015). Consider $x \in \langle p, H \rangle \subset \mathbb{R}^n$, the smallest axis-aligned box enclosing $x$ is

$$p - \begin{bmatrix} ||H_1||_1 \\ \vdots \\ ||H_n||_1 \end{bmatrix} \leq x \leq p + \begin{bmatrix} ||H_1||_1 \\ \vdots \\ ||H_n||_1 \end{bmatrix}$$

where $H_i$ denotes the $i$th row of the matrix $H$.

Consider the following system

$$\begin{cases} x_{k+1} = Ax_k + Bu_k + D_1 d_k \\ y_k = Cx_k + D_2 d_k \end{cases}$$

(2)

where $x_k \in \mathbb{R}^n$ is the state, $y_k \in \mathbb{R}^m$ is the measurement, $u_k \in \mathbb{R}^m$ is the known input, and $d_k \in \mathbb{R}^{nu}$ is the unknown input. It is assumed that $A$ is invertible, $(C, A)$ is observable, and $d_k$ is bounded as $|d_k| \leq \bar{d}$, which is equivalent to $d_k \in (0, \bar{d})$, where $\bar{d} = \text{diag}(\bar{d})$. Note that $\bar{d} \in \mathbb{R}^{nu}$ is a known vector.

The aim of this paper is to achieve fast interval estimation of $x_k$, which consists of two aspects: First, in the disturbance-free situation, the estimation converges to the state in fixed time. Second, a box containing the true state can be obtained in the presence of unknown input.

### 3 Main results

Since $A$ is invertible, the system in (2) is equivalent to the following backward propagation representation

$$\begin{cases} \hat{x}_{k-1} = \tilde{A} x_k + \tilde{B} u_{k-1} + \tilde{D}_1 d_{k-1} \\ y_k = C x_k + D_2 d_k \end{cases}$$

(3)

where $\tilde{A} = A^{-1}$, $\tilde{B} = -A^{-1} B$, and $\tilde{D}_1 = -A^{-1} D_1$.

Based on (3), it is easy to obtain the following relation

$$y_k = M_x x_k + M_u u_k + M_d d_k$$

(4)

where

$$M_x = \begin{bmatrix} C \\ C \tilde{A} \end{bmatrix}, \quad M_u = \begin{bmatrix} 0 & 0 & \cdots & 0 \\ 0 & C \tilde{B} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & 0 & C \tilde{A}^{s-1} \tilde{B} \end{bmatrix},$$

$$M_d = \begin{bmatrix} D_2 & 0 & \cdots & 0 \\ 0 & C \tilde{D}_1 + D_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & 0 & C \tilde{A}^{s-1} \tilde{D}_1 + D_2 \end{bmatrix}.$$  

Herein, $s$ is referred to as the order of the estimator.

Based on (4), we propose the following point estimator

$$\hat{x}_k = T(y_k - M_u u_k), \quad k \geq s$$

(5)

where $T \in \mathbb{R}^{n_x \times (s+1)n_u}$ should satisfy

$$TM_x = I_{n_x}$$

(6)

In the disturbance-free case, (4) becomes

$$y_k = M_x x_k + M_u u_k$$

(7)

Substituting (6) and (7) to (5), we have

$$\hat{x}_k = x_k, \quad k \geq s.$$  

(8)

Therefore, $\hat{x}_k$ equals to $x_k$ after $s$ steps in the disturbance-free case.
In the presence of unknown input $d_k$, the state estimation $\hat{x}_k$ is not exactly equal to $x_k$. In this situation, we aim to estimate an axis-aligned box containing $x_k$.

By substituting (4) and (6) into (5), we have

$$\hat{x}_k = x_k + T M_d d_k$$

which implies that

$$x_k \in (\hat{x}_k, H)$$

with $H \in \mathbb{R}^{(s+1)n_x \times (s+1)n_d}$ given by

$$H = -T M_d W_d = -T M_d \begin{bmatrix} W_d & \cdots & 0 \vdots & \ddots & \vdots \end{bmatrix}. \tag{9}$$

Based on (9) and Property 1, we can obtain

$$\hat{x}_k - \begin{bmatrix} \|H_1\|_1 \\ \vdots \\ \|H_{n_z}\|_1 \end{bmatrix} \leq x_k \leq \hat{x}_k + \begin{bmatrix} \|H_1\|_1 \\ \vdots \\ \|H_{n_z}\|_1 \end{bmatrix} \tag{10}$$

In (10), $H_i \in \mathbb{R}^{1 \times (s+1)n_d}$ denotes the $i$th row of $H$. From (10), it is known that the estimation accuracy can be measured by $\|H_1\|_1, \ldots, \|H_{n_z}\|_1$, which denote the length of the edges of the outer box of the error zonotope. A possible way to optimize the matrix $T$ is minimizing $\|H_1\|_1, \ldots, \|H_{n_z}\|_1$. To this end, an $L_1$ optimization method is proposed in the paper.

Matrix $T$ can be written in the following form

$$T = \begin{bmatrix} t_1 & \cdots & t_{n_z} \end{bmatrix}^T \tag{11}$$

Then, (6) and (10) become

$$\begin{cases} t_1^T M_{x} = e_1^T \\ \vdots \\ t_{n_z}^T M_{x} = e_{n_z}^T \end{cases} \tag{12}$$

$$\begin{cases} \hat{x}_{1,k} - \|H_1\|_1 \leq x_{1,k} \leq \hat{x}_{1,k} + \|H_1\|_1 \\ \vdots \\ \hat{x}_{n_z,k} - \|H_{n_z}\|_1 \leq x_{n_z,k} \leq \hat{x}_{n_z,k} + \|H_{n_z}\|_1 \end{cases} \tag{13}$$

where $e_i \in \mathbb{R}^{n_x}$ denotes the $i$th column of $I_{n_z}$. Property 1 has the following form

$$H_i = -t_i^T M_d W_d \tag{14}$$

To make $\|H_i\|_1$ as small as possible, $t_i$ should be designed by solving the following $L_1$ optimization problem

$$\min_{t_i} \| - t_i^T M_d W_d \|_1 \tag{15}$$

s.t. $t_i^T M_x = e_i^T$

The $L_1$ optimization in (15) is a basis pursuit problem (Tillmann, 2015). Motivated by the solution approach used in the basis pursuit, the following theorem is proposed to solve the problem in (15).

**Theorem 1** The solution to the $L_1$ optimization problem in (15) can be obtained by solving the following linear programming problem

$$\min_{t_i, z_1, z_2} 1_{(s+1)n_d}^T(z_1 + z_2)$$

$$\text{s.t.} \quad \begin{cases} M_i^T t_i = e_i \\ z_1 - z_2 = -(M_d W_d)^T t_i \\ z_1 \geq 0 \\ z_2 \geq 0 \end{cases} \tag{16}$$

**PROOF.** The problem in (15) is equivalent to

$$\min_{t_i} \| - (M_d W_d)^T t_i \|_1 \tag{17}$$

s.t. $M_i^T t_i = e_i$

By letting

$$z_1 = -(M_d W_d)^T t_i, \quad z_2 = -(M_d W_d)^T t_i$$

we have

$$z_1 + z_2 = | - (M_d W_d)^T t_i | \tag{18}$$

$$z_1 - z_2 = -(M_d W_d)^T t_i \tag{19}$$

$$z_1 \geq 0 \tag{20}$$

$$z_2 \geq 0 \tag{21}$$

Based on the definition of 1-norm, we have

$$\| - (M_d W_d)^T t_i \|_1 = 1_{(s+1)n_d}^T (z_1 + z_2) \tag{22}$$

Substituting (19) in (22) yields

$$\| - (M_d W_d)^T t_i \|_1 = 1_{(s+1)n_d}^T (z_1 + z_2) \tag{23}$$

Now the objective function is transformed to $1_{(s+1)n_d}^T (z_1 + z_2)$. Then, by combining (20), (21), (22) and $M_i^T t_i = e_i$, the original problem in (15) can be transformed to the linear programming problem in (16). □

To analyze the influence of $s$ on the performance of the proposed method, we propose the following theorem.
Theorem 2 The accuracy of the interval estimation method does not decrease with increasing $s$.

PROOF. We use $T_s$ and $T_{s+1}$ to denote the parameter matrices in $s$th order estimator and $(s+1)$th order estimator, respectively. Note that $T_s$ is an $n_x \times (s+1)n_y$ dimensional matrix while $T_{s+1}$ is an $n_x \times (s+2)n_y$ dimensional matrix. The $(s+1)$th order estimator has more parameters to be optimized than the $s$th order one.

Suppose that $T_s^*$ is the optimal parameter matrix for the $s$th order estimator. If we choose $T_{s+1} = \begin{bmatrix} T_s^* & 0 \end{bmatrix}$, the $(s+1)$th order estimator reduces to the optimal $s$th order estimator. That is, the optimal $s$th order estimator is a special case of the $(s+1)$th order estimator. Therefore, the accuracy of the optimal $(s+1)$th order estimator is better or equal to that of the optimal $s$th order one, which implies that the accuracy of the proposed method does not decrease with increasing $s$. \hfill \square

4 Simulation results

A numerical example adapted from Meslem & Ramdani (2020) is used to compare the proposed method with two existing approaches. The system has the form of (2) with the following parameters

\[
A = \begin{bmatrix} 2.548 & -2.5165 & 0.9484 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}, B = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, C = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \end{bmatrix},
\]

\[
D_1 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0.1 & 0.0 \end{bmatrix}, D_2 = \begin{bmatrix} 0 & 0 & 0.8 & 0 \\ 0 & 0 & 0 & 0.8 \end{bmatrix},
\]

\[
x_0 = \begin{bmatrix} 3 \\ -2 \end{bmatrix}^T, u_k = \cos(100k^2), d_k \in [-1, 1]^5.
\]

Considering $s = 2$ and using the proposed method, we obtain

\[
T = \begin{bmatrix} 1 & 0 & 0 & -2 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{bmatrix}.
\]

If the optimization method proposed in Wang et al. (2020) is used, we have

\[
T = \begin{bmatrix} 0.9552 & 0.0634 & -0.2475 & -1.4044 & 0.1415 & -0.2133 \\ 0.1321 & 0.6788 & -0.001 & 0.0385 & -0.0068 & -0.0871 \\ -0.0235 & 0.0344 & 0.1696 & 0.689 & -0.0683 & 0.0457 \end{bmatrix}.
\]

Using the method presented in Meslem & Ramdani (2020), we can obtain the following interval estimator

\[
\hat{x}_k = A_y \begin{bmatrix} y_k \\ y_{k-1} \\ y_{k-2} \end{bmatrix} + A_u \begin{bmatrix} u_k \\ u_{k-1} \\ u_{k-2} \end{bmatrix}
\]

\[
\bar{x}_k = \hat{x}_k + w
\]

\[
\underline{x}_k = \hat{x}_k - w
\]

where

\[
A_y = \begin{bmatrix} 0.3666 & -0.5056 & -0.618 & -0.5078 & 0.7847 & 0.3933 \\ -0.0463 & -0.0894 & -0.0053 & -0.0142 & 0.3648 & 0.1736 \\ -0.1706 & 0.1855 & 0.3568 & 0.2573 & 0.0068 & -0.0142 \end{bmatrix},
\]

\[
A_u = \begin{bmatrix} 1.4401 & -1.5695 & 0 \\ -0.3353 & -0.7296 & 0 \\ -0.72 & 0.9864 & 0 \end{bmatrix}, w = \begin{bmatrix} 5.8269 \\ 2.1530 \\ 2.0907 \end{bmatrix}, \underline{w} = -w.
\]

The interval estimation results obtained by the above-mentioned methods are depicted in Figures 1-3. Note that parameter optimization is not used in the method presented in Meslem & Ramdani (2020). As a result, both the optimization-based interval estimation methods provide more accurate estimation results than that presented in Meslem & Ramdani (2020). Figures 1-3 also show that the interval estimations obtained by the proposed method are more accurate than the method presented in Wang et al. (2020). Moreover, the volume of the error zonotope obtained by the proposed method is 3.584, while that obtained by the method in Wang et al. (2020) is 10.6128. This also shows the superiority of the proposed method.

In addition, the values of $\|H_1\|_1$, $\|H_2\|_1$, $\|H_3\|_1$ with different choices of $s$ by the proposed method are given in Table 1. It can be seen that the accuracy of the interval estimation method does not decrease with increasing $s$.

<table>
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<tr>
<th>$s$</th>
<th>$|H_1|_1$</th>
<th>$|H_2|_1$</th>
<th>$|H_3|_1$</th>
</tr>
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<td>2</td>
<td>2.6</td>
<td>2.6</td>
<td>2.6</td>
</tr>
<tr>
<td>3</td>
<td>0.8</td>
<td>0.8</td>
<td>0.8</td>
</tr>
<tr>
<td>4</td>
<td>0.9</td>
<td>0.9</td>
<td>0.9</td>
</tr>
</tbody>
</table>

5 Conclusion

This paper proposes a fixed-time interval estimation method for discrete-time linear systems. The proposed
method is based on a point estimator and zonotope-based interval analysis. To improve the accuracy of estimation, an \( L_1 \) optimization method is proposed to design the parameter matrix in the estimator. The optimization problem can be converted to linear programming, which can be efficiently solved. Simulation results show that the proposed method can achieve more accurate interval estimation than two existing approaches.

References


