Feedback Control under Input Delays

Michael Malisoff

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Delays and Sampling: Time-lagged state observations and/or observations at discrete instants instead of continuous ones.

System of ODEs with delays τ , controls u, and perturbations δ :

$$\mathbf{Y}'(t) = \mathcal{F}\big(t, \mathbf{Y}(t), \mathbf{u}(t, \mathbf{Y}(t-\tau(t))), \delta(t)\big), \quad \mathbf{Y}(t) \in \mathcal{Y}.$$
(1)

 $\mathcal{Y} \subseteq \mathbb{R}^n$. $\delta : [0, \infty) \to \mathcal{D}$ is (nonstochastic) uncertainty. $\mathcal{D} \subseteq \mathbb{R}^m$. Choose *u* to achieve desired behavior for the solutions Y(t).

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Closed loop system:

$$Y'(t) = \mathcal{G}(t, Y(t), Y(t - \tau(t)), \delta(t)), \quad Y(t) \in \mathcal{Y},$$
(2)

where $\mathcal{G}(t, Y(t), Y(t-\tau), d) = \mathcal{F}(t, Y(t), \boldsymbol{u}(t, Y(t-\tau)), d).$

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$$\begin{aligned} Y'(t) &= \mathcal{G}(t, Y(t), Y(t - \tau(t))), \quad Y(t) \in \mathcal{Y} \\ &|Y(t)| \leq \gamma_1 \left(e^{t_0 - t} \gamma_2(|Y|_{[t_0 - \overline{\tau}, t_0]}) \right) \end{aligned} \tag{UGAS}$$

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Without explicit flow maps, prove UGAS and ISS indirectly.

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O. Bernard, D. Dochain, J. Gouze, J. Monod, H. Smith



Constant volume. Substrate pumped in and substrate/biomass mixture pumped out at same rate

$$\begin{cases} \dot{s}(t) = \mathcal{D}(s(t-\tau(t))[s_{in}-s(t)] - (1+\delta(t))\mu(s(t))x(t) \\ \dot{x}(t) = [(1+\delta(t))\mu(s(t)) - \mathcal{D}(s(t-\tau(t))]x(t) \end{cases}$$
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 $\tau(t) = t - t_j$ if $t \in [t_j, t_{j+1})$ and $j \ge 0$

s = substrate concentration, x = species concentration

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 $\mu(s) = \frac{\mu_1(s)}{1 + \gamma(s)}, \text{ with a unique maximizer } s_M \in (0, s_{in}]$

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Goal: Under suitable conditions and constants $s_* \in (0, s_{in})$, find D to render the dynamics for $Y(t) = (s, x)(t) - (s_*, s_{in} - s_*)$ ISS.

$$\varpi_{s} = \inf_{s \in [0, s_{in}]} \mu'_{1}(s) , \ \ \varpi_{l} = \sup_{s \in [0, s_{in}]} \mu'_{1}(s) , \ \ \rho_{l} = \sup_{s \in [0, s_{in}]} \gamma'(s),$$

$$\rho_{m} = \frac{\rho_{l}^{2}}{2\varpi_{s}} \max_{l \in [0, s_{in}]} \frac{\mu_{1}^{2}(l+1.1\mu_{1}(s_{*})s_{in}\overline{\tau})}{1+\gamma(l)}, \text{ where } \mu(s) = \frac{\mu_{1}(s)}{1+\gamma(s)}$$

$$\begin{split} \varpi_{s} &= \inf_{s \in [0, s_{in}]} \mu_{1}'(s) , \ \varpi_{l} = \sup_{s \in [0, s_{in}]} \mu_{1}'(s) , \ \rho_{l} = \sup_{s \in [0, s_{in}]} \gamma'(s), \\ \rho_{m} &= \frac{\rho_{l}^{2}}{2\varpi_{s}} \max_{l \in [0, s_{in}]} \frac{\mu_{1}^{2}(l+1.1\mu_{1}(s_{*})s_{in}\bar{\tau})}{1+\gamma(l)}, \text{ where } \mu(s) = \frac{\mu_{1}(s)}{1+\gamma(s)} \\ \text{Assume that } \frac{\mu_{1}(s_{in})}{1+\gamma(s_{in})} - \frac{\mu_{1}(s_{*})}{1+\gamma(s_{in}-\mu_{1}(s_{*})s_{in}\bar{\tau})} > 0 \\ \text{and } \bar{\tau} < \max\left\{\frac{1}{2\sqrt{2\rho_{m}\varpi_{l}}s_{in}}, \frac{1}{2\rho_{l}s_{in}\mu_{1}(s_{in})}\right\}, \text{ with } s_{*} < s_{in}. \end{split}$$

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Theorem: For all componentwise positive initial conditions, all solutions of the chemostat system (C) with $\delta(t) = 0$ and

$$D(s(t-\tau(t))) = \frac{\mu_1(s_*)}{1+\gamma(s(t-\tau(t)))}$$
(3)

remain in $(0,\infty)^2$ and converge to $(s_*,s_{\rm in}-s_*)$.

ISS with respect to $\delta(t)$ without upper bounds on $|\delta|_{\infty}$...

$$\frac{(1+\underline{d})\mu_{1}(s_{\text{in}})}{1+\gamma(s_{\text{in}})} - \frac{\mu_{1}(s_{*})}{1+\gamma(s_{\text{in}}-\mu_{1}(s_{*})s_{\text{in}}\overline{\tau})} > 0 \quad ...(1+\delta(t))\mu(s(t))...$$

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$$\begin{aligned} \frac{(1+\underline{d})\mu_{1}(s_{\mathrm{in}})}{1+\gamma(s_{\mathrm{in}})} &- \frac{\mu_{1}(s_{*})}{1+\gamma(s_{\mathrm{in}}-\mu_{1}(s_{*})s_{\mathrm{in}}\bar{\tau})} > 0 \quad \dots (1+\delta(t))\mu(s(t))\dots \\ \mathcal{U}_{2}(s_{t}) &= \\ \int_{0}^{s(t)-s_{*}} \frac{m}{s_{\mathrm{in}}-s_{*}-m} \mathrm{d}m + 2\rho_{m}\bar{\tau} \int_{t-\bar{\tau}}^{t} \int_{\ell}^{t} (\dot{s}(m))^{2} \mathrm{d}m \, \mathrm{d}\ell. \end{aligned}$$

Combine with the fact that $z = s_{in} - s - x \rightarrow 0$ exponentially.

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Mazenc, F., J. Harmand, and M. Malisoff, "Stabilization in a chemostat with sampled and delayed measurements and uncertain growth functions," *Automatica*, 78:241-249, 2017.







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Thank you for your attention!