H_{∞} Control of 2-D Discrete State Delay Systems

Jianming Xu and Li Yu*

Abstract: This paper is concerned with the H_{∞} control problem of 2-D discrete state delay systems described by the Roesser model. The condition for the system to have a specified H_{∞} performance is derived via the linear matrix inequality (LMI) approach. Furthermore, a design procedure for H_{∞} state feedback controllers is given by solving a certain LMI. The design problem of optimal H_{∞} controllers is formulated as a convex optimization problem, which can be solved by existing convex optimization techniques. Simulation results are presented to illustrate the effectiveness of the proposed results.

Keywords: 2-D discrete systems, H_{∞} control, LMI, state delay.

1. INTRODUCTION

Over the past several decades, two-dimensional (2-D) systems have received much interest due to their extensive applications in several modern engineering fields such as process control, image enhancement, image deblurring, signal processing, etc. [1-3]. 2-D state-space theory originated from Givone and Roesser [4,5] who proposed the celebrated Roesser model in the seventies of the 20th century. Since then, other scholars have drawn several different state-space models from their own research fields [6,7], such as FM LSS model. A great number of fundamental results on one-dimensional (1-D) systems have been extended to 2-D systems [1,8]. H_{∞} control for 1-D systems has been one of most active research areas of control systems for the last two decades [9,10]. A main advantage of H_{∞} control is that its performance specification takes account of the worst-case performance for system in terms of the system energy gain. This is appropriate for system robustness analysis and robust control with uncertainties and disturbances than other performance specifications [11], such as the LQ-optimal control specification. The H_{∞} control problem for 2-D systems was first addressed in [12]. Du and Xie established several versions of 2-D bounded real lemma [13].

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On the other hand, time-delay phenomenon often appears in various engineering systems such as aircraft, chemical processes and networked control systems. It has been shown that the existences of delays in a dynamic system may result in instability, oscillations or performance deteriorated [14]. Therefore, the analysis and synthesis of 1-D timedelay systems has received a great deal of attention and has been one of the most interesting topics in the control over the decades [15-17]. Similarly, timedelay is often encountered in 2-D systems. However, few results have reported in literature on 2-D timedelay systems. Paszke et al. presented a sufficient stability condition and a stabilization method for discrete linear state delay 2-D systems with FM LSS model [18]. To the authors' knowledge, the H_{∞} control problem for 2-D state delay systems has not been investigated. We extend the bounded real lemma for 2-D systems [13] to 2-D state delay systems and develop a design procedure for H_{∞} state feedback controllers via the LMI approach.

In this paper, we are concerned with the H_{∞} control problem of 2-D state delay systems described by the Roessor model. A sufficient condition for such a system to have a specified H_{∞} performance is first presented via the LMI approach. Then a design procedure for H_{∞} state feedback controllers is given by solving a certain LMI. Finally, for a class of 2-D discrete state delay systems with norm-bounded timevarying parameter uncertainties, the robust optimal state feedback H_{∞} controller is obtained using convex optimization techniques.

2. H_{∞} PERFORMANCE ANALYSIS OF 2-D DISCRETE STATE DELAY SYSTEMS

Consider the following 2-D discrete state delay system in the Roesser model:

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$$\begin{bmatrix} x^{h}(i+1,j) \\ x^{v}(i,j+1) \end{bmatrix} = A \begin{bmatrix} x^{h}(i,j) \\ x^{v}(i,j) \end{bmatrix} + A_{d_{1}}x^{h}(i-d_{1},j) + A_{d_{2}}x^{v}(i,j-d_{2}) + B_{1}w(i,j) + B_{2}u(i,j),$$

$$z(i,j) = H \begin{bmatrix} x^{h}(i,j) \\ x^{v}(i,j) \end{bmatrix} + L_{1}w(i,j) + L_{2}u(i,j), \quad (1)$$

where i and j denote integer-valued horizontal and vertical coordinates, respectively, $x^h(i,j) \in \mathbf{R}^{n_1}$, $x^v(i,j) \in \mathbf{R}^{n_2}$, $u(i,j) \in \mathbf{R}^m$ and $z(i,j) \in \mathbf{R}^p$ denote, respectively, the horizontal state, the vertical state, the control input and the controlled output, $w(i,j) \in \mathbf{R}^q$ is the disturbance input which belongs to ℓ_2 $\{[0, \infty), [0, \infty)\}$, d_1 and d_2 are constant positive integers representing delays along horizontal direction and vertical direction, respectively. A, A_{d_1} , A_{d_2} , B_1 , B_2 , H, L_1 and L_2 are constant matrices with appropriate dimensions. The initial condition is defined as follows:

$$X(0) = \begin{bmatrix} x^{h^{\mathsf{T}}}(-d_{1}, 0), & x^{h^{\mathsf{T}}}(-d_{1}, 1), & x^{h^{\mathsf{T}}}(-d_{1}, 2), & \cdots \\ x^{h^{\mathsf{T}}}(1-d_{1}, 0), & x^{h^{\mathsf{T}}}(1-d_{1}, 1), & x^{h^{\mathsf{T}}}(1-d_{1}, 2), & \cdots \\ x^{h^{\mathsf{T}}}(0, 0), & x^{h^{\mathsf{T}}}(0, 1), & x^{h^{\mathsf{T}}}(0, 2), & \cdots \\ x^{v^{\mathsf{T}}}(0, -d_{2}), & x^{v^{\mathsf{T}}}(1, -d_{2}), & x^{v^{\mathsf{T}}}(2, -d_{2}), & \cdots \\ x^{v^{\mathsf{T}}}(0, 1-d_{2}), & x^{v^{\mathsf{T}}}(1, 1-d_{2}), & x^{v^{\mathsf{T}}}(2, 1-d_{2}), & \cdots \\ x^{v^{\mathsf{T}}}(0, 0), & x^{v^{\mathsf{T}}}(1, 0), & x^{v^{\mathsf{T}}}(2, 0), & \cdots \end{bmatrix}.$$
 (2)

For the system (1), assume a finite set of initial condition, i.e., there exist positive integers L and M, such that

$$x^{h}(i,j) = 0, \forall j \ge M, i = -d_1, -d_1 + 1, \dots, 0,$$

 $x^{v}(i,j) = 0, \forall i \ge L, j = -d_2, -d_2 + 1, \dots, 0.$ (3)

Denote $x^{T}(i, j) = [x^{h^{T}}(i, j) \ x^{v^{T}}(i, j)]$ and $X_r = \sup{\|x(i, j)\| : i + j = r\}}$, we first give the definition of asymptotic stability for the system (1).

Definition 1: The 2-D discrete state delay system (1) is asymptotically stable if $\lim_{r\to\infty} X_r = 0$ with zero input u(i, j) = 0 and the initial condition (3).

Definition 2: Consider 2-D discrete state delay system (1) with the initial condition (3). Given a scalar $\gamma > 0$ and symmetric positive definite weighting

matrices R_h , R_v , S_h and S_v , the 2-D state delay system (1) with zero input u(i, j)=0 is said to have an H_{∞} performance γ if it is asymptotically stable and satisfies

$$J = \sup_{0 \neq (w, X(0)) \in \ell_2} \frac{\|z\|_2^2}{\|w\|_2^2 + D_1(d_1, j) + D_2(i, d_2)} < \gamma^2, (4)$$

where

$$\begin{split} &D_{1}(d_{1}, j) \\ &= \sum_{j=0}^{\infty} \left[x^{h^{\mathsf{T}}}(0, j) R_{h} x^{h}(0, j) + \sum_{i=-d_{1}}^{-1} x^{h^{\mathsf{T}}}(i, j) S_{h} x^{h}(i, j) \right], \\ &D_{2}(i, d_{2}) \\ &= \sum_{i=0}^{\infty} \left[x^{v^{\mathsf{T}}}(i, 0) R_{v} x^{v}(i, 0) + \sum_{i=-d_{2}}^{-1} x^{v^{\mathsf{T}}}(i, j) S_{v} x^{v}(i, j) \right]. \end{split}$$

In the case when the initial condition is known to be zero, i.e., X(0) = 0, then the H_{∞} performance measure (4) reduces to

$$J_0 = \sup_{0 \neq w \in \ell_2} \frac{\|z\|_2}{\|w\|_2} < \gamma. \tag{5}$$

It follows from that the 2-D Parseval's theorem [3] that (5) is equivalent to

$$||G(z_1, z_2)||_{\infty} = \sup_{\omega_1, \, \omega_2 \in [0, \, 2\pi]} \sigma_{\max}[G(e^{j\omega_1}, e^{j\omega_2})] < \gamma,$$
 (6)

where $\sigma_{\text{max}}(\cdot)$ denotes the maximum singular value of the corresponding matrix, and

$$G(z_1, z_2) = H(\operatorname{diag}\{z_1 I_{n_1}, z_2 I_{n_2}\} - A - [A_{d_1} z_1^{-d_1} I_{n_1} A_{d_2} z_2^{-d_2} I_{n_2}])^{-1} B_1 + L_1$$
(7)

is the transfer function from the disturbance input w(i, j) to the controlled output z(i, j) for the 2-D state delay system (1).

The following theorem presents a sufficient condition for system (1) to have a specified H_{∞} performance.

Theorem 1: Given a positive scalar γ , the 2-D state delay system (1) with the initial condition (3) has an H_{∞} performance γ if there exist symmetric positive definite matrices $P = \text{diag}\{P_h, P_v\}$ and $Q = \text{diag}\{Q_h, Q_v\}$, where P_h , $Q_h \in \mathbf{R}^{n_1 \times n_1}$ and P_v , $Q_v \in \mathbf{R}^{n_2 \times n_2}$ satisfy $P_h < \gamma^2 R_h$, $P_v < \gamma^2 R_v$, $Q_h < \gamma^2 S_h$, and $Q_v < \gamma^2 S_v$, such that

This implies that the whole energies stored at the points $\{(i, j): i + j = r + 1\}$ is strictly less than those at the points $\{(i, j): i + j = r\}$ unless all x(i, j) = 0. Thus, we obtain

$$\lim_{r \to \infty} \sum_{(i+j) \in D(r)} V(x(i, j)) = 0.$$
 (14)

It follows that

$$\lim_{i+j\to\infty} V(x(i, j)) = 0, \ \lim_{i+j\to\infty} ||x(i, j)|| = 0,$$

which implies from Definition 1 that the system (1) is asymptotically stable.

To establish the H_{∞} performance of the system (1) with the control input u(i, j) = 0 for $w(i, j) \in \ell_2$ $\{[0, \infty], [0, \infty]\},$ we consider

$$\Delta V(x(i, j)) + z^{\mathrm{T}}(i, j)z(i, j) - (1-\tau)\gamma^{2}w^{\mathrm{T}}(i, j)w(i, j)$$

$$= \begin{bmatrix} x(i, j) \\ x^{h}(i-d_{1}, j) \\ x^{v}(i, j-d_{2}) \\ w(i, j) \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ A^{\mathrm{T}}_{d_{2}} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ A^{\mathrm{T}}_{d_{1}} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \\ B^{\mathrm{T}}_{1} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm{T}}_{d_{2}} \end{bmatrix}^{\mathrm{T}} \begin{bmatrix} A^{\mathrm{T}} \\ A^{\mathrm{T}}_{d_{1}} \\ A^{\mathrm$$

where τ is a positive scalar.

It follows from the inequality (8) that there always exists a positive scalar τ being small enough such that

$$\Delta V(x(i,j)) + z^{\mathrm{T}}(i,j)z(i,j) - (1-\tau)\gamma^{2}w^{\mathrm{T}}(i,j)w(i,j) < 0.$$

Therefore, for any integers p_1 , $p_2 > 0$, we have

$$\sum_{i=0}^{p_1} \sum_{j=0}^{p_2} \left[\Delta V(x(i, j)) + z^{\mathrm{T}}(i, j) z(i, j) - \gamma^2 w^{\mathrm{T}}(i, j) w(i, j) \right] < 0,$$
(15)

where

$$\sum_{i=0}^{p_1} \sum_{j=0}^{p_2} \Delta V(x(i, j))$$

$$= \sum_{i=0}^{p_1} \sum_{j=0}^{p_2} \left[V_h(x^h(i+1,j)) + V_v(x^v(i,j+1)) - V_h(x^h(i,j)) - V_v(x^v(i,j)) \right]$$

$$= \sum_{j=0}^{p_2} \left[V_h(x^h(p_1+1,j)) - V_h(x^h(0,j)) \right]$$

$$+ \sum_{i=0}^{p_1} \left[V_v(x^v(i,p_2+1)) - V_v(x^v(i,0)) \right]. \tag{16}$$

Let $p_2 \ge p_1 \ge \max\{L, M\}$, it follows from (12) and the initial condition (3) that

$$\begin{split} &\sum_{j=0}^{p_2} V_h(x^h(p_1+1,j)) \\ &\leq \sum_{j=0}^{p_2} \left[V_h(x^h(p_1,j)) + V_v(x^v(p_1,j)) - V_v(x^v(p_1,j+1)) \right] \\ &= V_h(x^h(p_1,0)) + V_v(x^v(p_1,0)) - V_v(x^v(p_1,p_2+1)) \\ &+ \sum_{j=1}^{p_2} V_h(x^h(p_1,j)) \\ &\leq V_h(x^h(p_1,0)) + V_v(x^v(p_1,0)) - V_v(x^v(p_1,p_2+1)) \\ &+ \sum_{j=1}^{p_2} \left[V_h(x^h(p_1-1,j)) + V_v(x^v(p_1-1,j)) \right. \\ &- V_v(x^v(p_1-1,j+1)) \right] \\ &= V_h(x^h(p_1,0)) + V_v(x^v(p_1,0)) + V_h(x^h(p_1-1,1)) \\ &+ V_v(x^v(p_1-1,1)) - V_v(x^v(p_1,p_2+1)) \\ &- V_v(x^v(p_1-1,p_2+1)) + \sum_{j=2}^{p_2} V_h(x^h(p_1-1,j)) \\ &\leq \cdots \leq \sum_{(i+j) \in D(p_1)} \left[V_h(x^h(i,j)) + V_v(x^v(i,p_2+1)) \right. \\ &= \sum_{(i+j) \in D(p_1)} V(x(i,j)) - \sum_{i=0}^{p_1} V_v(x^v(i,p_2+1)). \end{split}$$

This implies

$$\sum_{j=0}^{p_2} V_h(x^h(p_1+1,j)) + \sum_{i=0}^{p_1} V_v(x^v(i,p_2+1))$$

$$\leq \sum_{(i+j)\in D(p_1)} V(x(i,j)). \tag{18}$$

Thus, when $p_2, p_1 \rightarrow \infty$, it follows from (14)-(18) that

$$||z||_{2}^{2} - \gamma^{2} ||w||_{2}^{2}$$

$$< \sum_{j=0}^{\infty} V_{h}(x^{h}(0,j)) + \sum_{i=0}^{\infty} V_{v}(x^{v}(i,0))$$

$$= \sum_{j=0}^{\infty} [x^{h^{T}}(0,j)P_{h}x^{h}(0,j) + \sum_{i=-d_{1}}^{-1} x^{h^{T}}(i,j)Q_{h}x^{h}(i,j)]$$

$$+ \sum_{i=0}^{\infty} [x^{v^{T}}(i,0)P_{v}x^{v}(i,0) + \sum_{j=-d_{2}}^{-1} x^{v^{T}}(i,j)Q_{v}x^{v}(i,j)].$$
(19)

Since $P_h < \gamma^2 R_h$, $P_v < \gamma^2 R_v$, $Q_h < \gamma^2 S_h$ and $Q_v < \gamma^2 S_v$, the inequality (19) leads to

$$\begin{aligned} & \|z\|_{2}^{2} < \gamma^{2} \{ \|w\|_{2}^{2} \\ &+ \sum_{j=0}^{\infty} [x^{h^{\mathsf{T}}}(0,j)R_{h}x^{h}(0,j) + \sum_{i=-d_{1}}^{-1} x^{h^{\mathsf{T}}}(i,j)S_{h}x^{h}(i,j)](20) \\ &+ \sum_{i=0}^{\infty} [x^{\nu^{\mathsf{T}}}(i,0)R_{\nu}x^{\nu}(i,0) + \sum_{j=-d_{2}}^{-1} x^{\nu^{\mathsf{T}}}(i,j)S_{\nu}x^{\nu}(i,j)] \}. \end{aligned}$$

Therefore, it follows from Definition 2 that system (1) has an H_{∞} performance γ . This completes the proof. \Box

Remark 1: When the initial condition X(0) is known to be zero, we need not present the weighting matrices R_h , R_v , S_h and S_v on zero boundary condition. Therefore, the requirements for $P_h < \gamma^2 R_h$, $P_v < \gamma^2 R_v$, $Q_h < \gamma^2 S_h$, and $Q_v < \gamma^2 S_v$ in Theorem 1 will become superfluous.

Remark 2: Theorem 1 provides a sufficient condition for the 2-D discrete state delay systems to be bounded real in terms of a certain LMI. For the 2-D system (1) without state delay, the LMI (8) reduces to

$$\begin{bmatrix} A^{\mathrm{T}} \\ B_{1}^{\mathrm{T}} \end{bmatrix} P \begin{bmatrix} A & B_{1} \end{bmatrix} + \begin{bmatrix} -P + H^{\mathrm{T}}H & H^{\mathrm{T}}L_{1} \\ L_{1}^{\mathrm{T}}H & L_{1}^{\mathrm{T}}L_{1} - \gamma^{2}I \end{bmatrix} < 0,$$

which is a sufficient condition for the 2-D systems to be bounded real in [13]. Therefore, Theorem 1 is an extension of bounded real lemma for 2-D discrete systems to 2-D state delay systems.

3. H_{∞} CONTROLLER DESIGN OF 2-D DISCRETE STATE DELAY SYSTEMS

Consider the 2-D state delay system (1) and the following controller

$$u(i,j) = Kx(i,j). \tag{21}$$

The corresponding closed-loop system is given by

$$\begin{bmatrix} x^{h}(i+1,j) \\ x^{v}(i,j+1) \end{bmatrix} = (A+B_{2}K) \begin{bmatrix} x^{h}(i,j) \\ x^{v}(i,j) \end{bmatrix} + A_{d_{1}}x^{h}(i-d_{1},j)$$

$$+ A_{d_2} x^{\nu}(i, j - d_2) + B_1 w(i, j),$$

$$z(i, j) = (H + L_2 K) \begin{bmatrix} x^h(i, j) \\ x^{\nu}(i, j) \end{bmatrix} + L_1 w(i, j).$$
(22)

If there exists the controller (21) such that the closed-loop system (22) is asymptotically stable, and the H_{∞} norm of the transfer function (7) from the disturbance input w(i, j) to the controlled output z(i, j) for the system (22) is smaller than γ , then the closed-loop system (22) has a specified H_{∞} performance γ , and the controller (21) is said to be a γ -suboptimal state feedback H_{∞} controller for the 2-D state delay system (1).

Theorem 2: Consider the 2-D state delay system (1). Given a positive scalar γ , if there exist a matrix N and symmetric positive definite matrices $W = \text{diag}\{W_h, W_v\}$ and $Y = \text{diag}\{Y_h, Y_v\}$ such that

$$\begin{bmatrix}
-W + Y & 0 & 0 & 0 \\
0 & -Y_{h} & 0 & 0 \\
0 & 0 & 0 & -Y_{v} & 0 \\
0 & 0 & 0 & -\gamma^{2}I \\
AW + B_{2}N & A_{d_{1}}W_{h} & A_{d_{2}}W_{v} & B_{1} \\
HW + L_{2}N & 0 & 0 & L_{1}
\end{bmatrix}$$

$$WA^{T} + N^{T}B_{2}^{T} \quad WH^{T} + N^{T}L_{2}^{T}$$

$$W_{h}A_{d_{1}}^{T} \qquad 0$$

$$W_{v}A_{d_{2}}^{T} \qquad 0$$

$$B_{1}^{T} \qquad L_{1}^{T}$$

$$-W \qquad 0$$

$$0 \qquad -I$$

Then the closed-loop system (22) has a specified H_{∞} performance γ , and

$$u(i, j) = NW^{-1}x(i, j)$$
 (24)

is a γ -suboptimal state feedback H_{∞} controller for the 2-D state delay system (1).

Proof: By applying Theorem 1 and Schur complement, a sufficient condition for the closed-loop system (22) to have a specified H_{∞} performance γ is that there exist symmetric positive definite matrices $P = \text{diag}\{P_h, P_{\nu}\}$ and $Q = \text{diag}\{Q_h, Q_{\nu}\}$ such that

$$\begin{bmatrix} -P+Q & 0 & 0 & 0 \\ 0 & -Q_h & 0 & 0 \\ 0 & 0 & -Q_v & 0 \\ 0 & 0 & 0 & -\gamma^2 I \\ A+B_2K & A_{d_1} & A_{d_2} & B_1 \\ H+L_2K & 0 & 0 & L_1 \end{bmatrix}$$

$$\begin{vmatrix} A^{T} + K^{T} B_{2}^{T} & H^{T} + K^{T} L_{2}^{T} \\ A_{d_{1}}^{T} & 0 \\ A_{d_{2}}^{T} & 0 \\ B_{1}^{T} & L_{1}^{T} \\ -P^{-1} & 0 \\ 0 & -I \end{vmatrix} < 0.$$
 (25)

Pre- and post-multiplying both sides of the inequality (25) by diag{ P^{-1} , P^{-1} , I, I, I} and denoting $W = P^{-1}$, N = KW and Y = WQW, it follows that the inequality (25) is equal to the linear matrix inequality (23). This completes this proof.

When time-varying norm-bounded parameter uncertainties appear in the 2-D discrete state delay system (1), that is, the system (1) becomes

$$\begin{bmatrix} x^{h}(i+1,j) \\ x^{v}(i,j+1) \end{bmatrix} = (A + \Delta A) \begin{bmatrix} x^{h}(i,j) \\ x^{v}(i,j) \end{bmatrix} + (A_{d_{1}} + \Delta A_{d_{1}})$$

$$\times x^{h}(i-d_{1},j) + (A_{d_{2}} + \Delta A_{d_{2}})x^{v}(i,j-d_{2})$$

$$+ (B_{1} + \Delta B_{1})w(i,j) + (B_{2} + \Delta B_{2})u(i,j),$$

$$z(i,j) = (H + \Delta H) \begin{bmatrix} x^{h}(i,j) \\ x^{v}(i,j) \end{bmatrix} + (L_{1} + \Delta L_{1})w(i,j)$$

$$+ (L_{2} + \Delta L_{2})u(i,j).$$
(26)

Suppose these uncertain matrices ΔA , ΔA_{d_1} , ΔA_{d_2} ΔB_1 , ΔB_2 , ΔH , ΔL_1 and ΔL_2 be of the following form

$$\begin{split} [\Delta A \quad \Delta A_{d_1} \quad \Delta A_{d_2} \quad \Delta B_1 \quad \Delta B_2] \\ &= D_1 F(i,j) [E_1 \quad E_2 \quad E_3 \quad E_4 \quad E_5], \quad (27) \\ [\Delta H \quad \Delta L_1 \quad \Delta L_2] &= D_2 F(i,j) [E_1 \quad E_4 \quad E_5], \end{split}$$

where D_1 , D_2 , E_1 , E_2 , E_3 , E_4 , and E_5 are known constant matrices that structure the uncertainties and $F(i,j) \in \mathbf{R}^{s \times t}$ is an unknown matrix function satisfying

$$F^{\mathsf{T}}(i,j)F(i,j) \le I. \tag{28}$$

We have the following robust H_{∞} control results.

Theorem 3: Consider the 2-D state delay system (26) with parameter uncertainties. Given a positive scalar γ , if there exist a matrix N and symmetric positive definite matrices $W = \text{diag}\{W_h, W_v\}$ and $Y = \text{diag}\{Y_h, Y_v\}$, and scalar $\varepsilon_1 > 0$ and $\varepsilon_2 > 0$ such that

$$\begin{bmatrix} -W + Y & 0 & 0 & 0 & WA^{T} + N^{T}B_{2}^{T} \\ 0 & -Y_{h} & 0 & 0 & W_{h}A_{d_{1}}^{T} \\ 0 & 0 & -Y_{v} & 0 & W_{v}A_{d_{2}}^{T} \\ 0 & 0 & 0 & -\gamma^{2}I & B_{1}^{T} \\ AW + B_{2}N & A_{d_{1}}W_{h} & A_{d_{2}}W_{v} & B_{1} & \varepsilon_{1}D_{1}D_{1}^{T} - W \\ HW + L_{2}N & 0 & 0 & L_{1} & 0 \\ E_{1}W + E_{5}N & E_{2}W_{h} & E_{3}W_{v} & E_{4} & 0 \\ E_{1}W + E_{5}N & 0 & 0 & E_{4} & 0 \\ WH^{T} + N^{T}L_{2}^{T} & WE_{1}^{T} + N^{T}E_{5}^{T} & WE_{1}^{T} + N^{T}E_{5}^{T} \\ 0 & W_{v}E_{3}^{T} & 0 \\ L_{1}^{T} & E_{4}^{T} & E_{4}^{T} & 0 \\ 0 & 0 & 0 & 0 \\ \varepsilon_{2}D_{2}D_{2}^{T} - I & 0 & 0 \\ 0 & -\varepsilon_{1}I & 0 \\ 0 & 0 & -\varepsilon_{2}I \end{bmatrix} < 0.$$

$$(29)$$

then

$$u(i,j) = NW^{-1}x(i,j)$$
 (30)

is a robust γ -suboptimal state feedback H_{∞} controller for the uncertain 2-D state delay system (26).

The proof of Theorem 3 can be carried out by using Theorem 2, and hence it is omitted.

In addition, by solving the following optimization problem:

$$\min_{W,Y,N,\varepsilon_1,\varepsilon_2} \gamma^2$$
s. t. (29),

we can obtain a state feedback controller such that the H_{∞} disturbance attenuation γ of the corresponding closed-loop system is minimized. This controller (30) is said to be the robust optimal H_{∞} controller for the uncertain 2-D discrete state delay system (26).

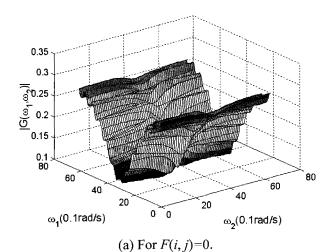
4. AN ILLUSTRATIVE EXAMPLE

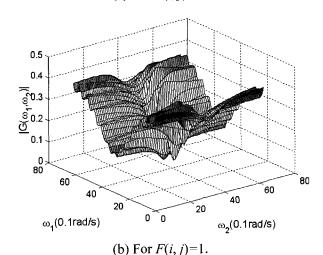
This section gives an example to illustrate the proposed results. Consider the following discrete 2-D state delay system described by (26), where

$$A = \begin{bmatrix} 0.0410 & 0.2107 \\ -0.2879 & -0.4593 \end{bmatrix}, \quad A_{d_1} = \begin{bmatrix} 0.1453 \\ 0.0824 \end{bmatrix},$$

$$A_{d_2} = \begin{bmatrix} 0.0880 \\ 0.1867 \end{bmatrix}, \quad B_1 = \begin{bmatrix} 0.3092 \\ 0.2288 \end{bmatrix}, \quad B_2 = \begin{bmatrix} 0.7322 \\ 0.7708 \end{bmatrix}$$

$$\begin{split} H = &\begin{bmatrix} 0.3043 & 0.0082 \\ 0.0079 & 0.0950 \end{bmatrix}, \quad L_1 = \begin{bmatrix} 0.2035 \\ 0.0288 \end{bmatrix}, \\ L_2 = &\begin{bmatrix} 0.1838 \\ 0.3157 \end{bmatrix}, \quad D_1 = \begin{bmatrix} 0.2 \\ 0.2 \end{bmatrix}, \quad D_2 = \begin{bmatrix} 0.2 \\ 0 \end{bmatrix}, \end{split}$$





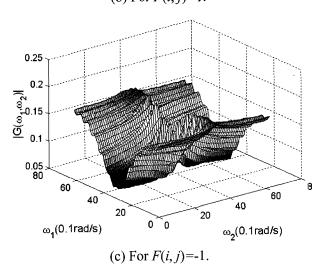


Fig. 1. The frequency response of the disturbance transfer function.

$$E_1 = \begin{bmatrix} 0.2 & 0.4 \end{bmatrix}$$
, $E_2 = 0.2$, $E_3 = 0.2$, $E_4 = 0.4$, $E_5 = 0.4$, $d_1 = 10$, $d_2 = 10$.

By applying Theorem 3 and solving the optimization problem (31), we obtain

$$W = \begin{bmatrix} 2.1518 & 0 \\ 0 & 3.1089 \end{bmatrix}, Y = \begin{bmatrix} 0.6157 & 0 \\ 0 & 0.9183 \end{bmatrix},$$
$$N = \begin{bmatrix} -0.3666 & -0.3861 \end{bmatrix},$$

and γ =0.4993. Thus, the robust optimal H_{∞} controller is obtained as

$$u(i, j) = \begin{bmatrix} -0.1704 & -0.1242 \end{bmatrix} x(i, j).$$
 (32)

For F(i,j)=0, F(i,j)=1 and F(i,j)=-1, part (a), (b) and (c) of Fig. 1 respectively show the frequency response from the disturbance input w(i,j) to the controlled output z(i,j) for the corresponding closed-loop system over all frequencies, i.e., $\left|G(e^{j\omega_1},e^{j\omega_2})\right|$ $0 \le \omega_1 \le 2\pi$, $0 \le \omega_2 \le 2\pi$. The maximum value of $\left|G(e^{j\omega_1},e^{j\omega_2})\right|$ is 0.4401 that is below the specified level of attenuation $\gamma=0.4993$.

5. CONCLUSIONS

This paper has presented an LMI approach for the H_{∞} control of 2-D discrete state delay systems described by the Roesser model. The stability and H_{∞} disturbance attenuation condition has been developed via the LMI approach. The design of the H_{∞} controller can be recast as a convex optimization with constraints of LMI. All results can be extended to the multiple delay case.

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