Frequency Response Data-based Disturbance Observer Design via Convex Optimization *

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Abstract: To estimate and compensate disturbances effectively, disturbance observer (DOB) has been widely employed in industrial field. This paper is dedicated to designing DOB by directly utilizing frequency response data. By transforming all the non-convex constraints into convex form, the bandwidth of DOB is maximized through iterative convex optimization process. Simulation results have verified the effectiveness of the proposed method.

Keywords: Disturbance observer, frequency response data, bandwidth maximization, convex optimization

1. INTRODUCTION

Unavoidable disturbances deteriorate the performance of industrial control systems, especially in high precision positioning system (Endo et al. (1996)). To reject the effects of disturbance, disturbance observer (DOB) was proposed in Ohishi et al. (1983). In ideal disturbance observer configuration as shown in Fig. 1, nominal plant inversion ($P^{-1}_n$) is utilized to reproduce plant ($P_s$) input ($u_p = d + u$) and the estimated disturbance ($\hat{d} = \hat{u}_p - u$) is fed back to compensate disturbance ($d$) influences. In practical applications, low pass filter ($Q$ filter) is necessary to guarantee the causality of system and high bandwidth of the said filter is desired to ensure good disturbance rejection performance.

![Diagram](https://via.placeholder.com/150)

Fig. 1. Block diagram of ideal and realistic disturbance observers

However, the bandwidth of $Q$ filter is limited by unmolded plant dynamics and noises (Chen et al. (2010), Wang et al. (2004), Choi et al. (2003)). Moreover, in case of a non-minimum phase plant, whose inversion is unstable, internal instability and sensitivity function limitation due to unstable zeros set additional limitations for $Q$ filter design (Sariyildiz et al. (2013), Sariyildiz et al. (2014), and Chen et al. (2004)).

Previous research on $Q$ filter design employed parametric model (transfer function or state space representation) to represent real plant. The fitting process from frequency response data (FRD) to parametric model introduces unmolded plant dynamics which adds the conservatism in shaping $Q$ filter response. To mitigate the influences of unmolded plant dynamics, the direct utilization of FRD information in shaping $Q$ filter response is necessary to be investigated.

Previous frequency response data-based studies mainly focused on designing linearly parameterized fixed order feedback controller while optimizing specifications of control system, such as integrator gain, etc (Karimi et al. (2010), Hast et al. (2013), Nakamura et al. (2016), Galdos (2019)). With regard to aforementioned works, we integrated the frequency response data-based method into DOB optimization design. Second order $Q$ filter design has been investigated in our previous study (Wang et al. (2019)) while this paper focused on arbitrary order $Q$ filter design in which the stability of high order $Q$ filter should be maintained during optimization process.

1. Systematic method of designing $Q$ filter by FRD is derived. The parameters of $Q$ filter are properly tuned to maximize the bandwidth of DOB and provide satisfactory disturbance attenuation performance.

2. General derivation process from non-convex constraints to convex constraints in DOB design has been developed. Iterative convex optimization process is established to solve the problem.

3. No limitations on nominal plant or the $Q$ filter order is required in the proposal.

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The outline of the paper is as follows: In section 2, necessary mathematical preliminaries is provided. Problem formulation is developed in Section 3 in which non-convex constraints are derived. The mathematical transformation process from non-convex constraints to convex constraints is shown in Section 4. Based on the proposal, case study results are shown in Section 5. This paper ends by presenting concluding remarks in Section 6.

2. PRELIMINARIES

A convex optimization problem is one in which the objective and constraint functions are convex, which means they satisfy the inequality:

$$f(\alpha x + \beta y) \leq \alpha f(x) + \beta f(y). \quad (1)$$

for all $x, y \in \mathbb{R}^n$ and all $\alpha, \beta \in \mathbb{R}^n$ with $\alpha + \beta = 1, \alpha \geq 0, \beta \geq 0$ (Boyd et al. (2004)).

A Linear Matrix Inequality (LMI) has the following form

$$F(x) = F_0 + \sum_{i=1}^m x_i F_i > 0, \quad (2)$$

in which $x \in \mathbb{R}^m$ is the variable and the symmetric matrices $F_i = F_i^T \in \mathbb{R}^{n \times n}, i = 0, \ldots, m$ are given (Boyd et al. (1994)).

Schur Complement (Boyd et al. (1994)) will be used throughout the paper which is introduced as follows.

$$\begin{bmatrix} Q(x) & S(x) \\ (S(x))^T & R(x) \end{bmatrix} > 0, \quad (3)$$

where $Q(x) = Q(x)^T, R(x) = R(x)^T$ and $S(x)$ depends affinely on $x$, is equivalent to

$$Q(x) > 0, R(x) - S(x)Q(x)^{-1}S(x)^T > 0. \quad (4)$$

Besides these, linear approximation is extensively employed. The basic concept is to estimate the value of a function, $f(x)$, near a point $x_0 = [x_{0(1)}, x_{0(2)}, \ldots, x_{0(n)}]^T$, using the following formula.

$$f(x) \approx f(x_0) + \nabla f(x_0)(x - x_0). \quad (5)$$

in which $\nabla$ denotes vector differential operator and $\nabla f(x_0) = \left[ \frac{\partial f(x_0)}{\partial x_{0(1)}}, \frac{\partial f(x_0)}{\partial x_{0(2)}}, \ldots, \frac{\partial f(x_0)}{\partial x_{0(n)}} \right]$.

Additionally, $|A|$ denotes the magnitude of $A$ and $j\omega_k$ means sequential frequency points in which $j$ is the imaginary unit while $\omega_k$ represents for frequency ($[\text{rad/s}]$) and $k$ means index.

3. PROBLEM FORMULATION

In the disturbance observer control system as shown in Fig. 2, $F_r$ and $P_n$ denote real plant and nominal plant, defined by FRD and transfer function, respectively. $Q$ represents the to-be-designed low pass filter. $d, \bar{d}, w_a, y$ are external disturbance input, estimated disturbance, control input and output, respectively.

![Fig. 2. Block diagram of disturbance observer system](image)

![Fig. 3. Circle condition description for prospective Nyquist plot](image)

In this paper, $Q$ is selected as follows in which $a \triangleq [a_1, a_2, \ldots, a_n]^T$ is the parameter vector to be decided and the order $n$ is selected by designer.

$$Q = \frac{1}{a_n s^n + \cdots + a_2 s^2 + a_1 s + 1} \triangleq \frac{Q_N}{Q_D} \quad (6)$$

the following equations are obtained for Fig. 2.

$$L = P_n^{-1}Q(1 - Q)^{-1}P_r(j\omega_k) \quad \triangleq \frac{N}{D}, \quad (7a)$$

$$S = \frac{1}{1 + (1 - Q)^{-1}Qp_n^{-1}P_r(j\omega_k)} \triangleq \frac{D}{D + N}, \quad (7b)$$

$$\frac{y}{d} = \frac{P_r(j\omega_k)}{1 + (1 - Q)^{-1}Qp_n^{-1}P_r(j\omega_k)} = SP_r(j\omega_k), \quad \frac{\bar{d}}{d} = \frac{(1 - Q)^{-1}Qp_n^{-1}P_r(j\omega_k)}{1 + (1 - Q)^{-1}Qp_n^{-1}P_r(j\omega_k)} = 1 - S = T, \quad (7c)$$

in which $N = P_r(j\omega_k)P_n^{-1}, D = a_n s^n + \cdots + a_2 s^2 + a_1 s$ and $L, S, T$ represent the open loop function, sensitivity function and complementary sensitivity function, respectively.

Several constraints are designed to obtain satisfactory disturbance rejection performance. Firstly, the circle condition (Nakamura et al. (2016)) which is shown in Fig. 3 should be met to guarantee the desired gain margin $g_m$ and phase margin $\phi_m$. The circle condition is represented by using the following mathematical inequality.

$$|\sigma + L(j\omega_k)| - r_m \geq 0, \quad (8)$$

in which $L$ is the open loop function while center point $(-\sigma, 0)$ and radius $r_m$ of circle $C_\sigma$ are calculated based on the following equations.

$$\sigma = \frac{g_m - 1}{2g_m(g_m \cos \phi_m - 1)}, \quad (9a)$$

$$r_m = \frac{(g_m - 1)^2 + 2g_m(1 - \cos \phi_m)}{2g_m(g_m \cos \phi_m - 1)}. \quad (9b)$$

Secondly, selecting weighting function $W_p$ and $W_m$ as mentioned in (10a) and (10b) for $S$ and $T$ respectively, the constraints for sensitivity function and complementary sensitivity function are established as shown in Fig.
Maximize \( \omega_p \) \hspace{1cm} (12a)
Subject to \( 0 < a_1, a_2, \ldots, a_n, 0 < \omega_p < \omega_t \), \hspace{1cm} (12b)
\[ |L(j\omega_k) + \sigma| \geq r_m, \] \hspace{1cm} (12c)
\[ |W_p(j\omega_k, \omega_p)S(j\omega_k)| \leq 1, \] \hspace{1cm} (12d)
\[ |W_m(j\omega_k, \omega_t)T(j\omega_k)| \leq 1, \] \hspace{1cm} (12e)
\[ \Re(Q_D(j\omega_k, a_{i-1}))Q_D(j\omega_k, a_i) \geq 0 \] \hspace{1cm} (12f)

4. CONVEX CONSTRAINTS DERIVATION

In this section, the above-listed non-convex constraints are all transformed into linear functions or LMI form of variables \( \omega_p, \omega_t, a = [a_1, a_2, \ldots, a_n]^T \). The derived constraints are sufficient condition of original constraints which implies that if the newly-obtained constraints are satisfied, the original constraints hold undoubtedly.

4.1 Constraint in (12c)

In this subsection, (12c) is converted to convex constraint in following way.

\[ |L(j\omega_k, a_i) + \sigma| - r_m = \left| \frac{N(j\omega_k)}{D(j\omega_k, a_i)} + \sigma \right| - r_m \geq 0, \]
\[ \Leftrightarrow |N(j\omega_k) + D(j\omega_k, a_i)\sigma| \geq r_m |D(j\omega_k, a_i)|, \] \hspace{1cm} (13)
\[ \Leftrightarrow F(j\omega_k, a_i) \geq r_m |D(j\omega_k, a_i)|, \]
\[ \Leftrightarrow \Psi \geq r_m |D(j\omega_k, a_i)|. \]

where
\[ \Psi = F(j\omega_k, a_{i-1}) + \nabla F(j\omega_k, a_{i-1})(a_i - a_{i-1}), \]
\[ \nabla F(j\omega_k, a_{i-1}) = \begin{bmatrix} \partial(N(j\omega_k) + D(j\omega_k, a_{i-1})\sigma) \partial a_1(a_{i-1}) \\ \vdots \\ \partial(N(j\omega_k) + D(j\omega_k, a_{i-1})\sigma) \partial a_n(a_{i-1}) \end{bmatrix}^T. \] \hspace{1cm} (14)

4.2 Constraint in (12d)

For the sensitivity function constraint, the following method is used to obtain LMI form.

\[ |W_p(j\omega_k, \omega_p(i))S(j\omega_k, a_i)| \leq 1 \]
\[ \Leftrightarrow \left| \frac{\omega_p(i)}{j\omega_k} D(j\omega_k, a_i) \right| \leq |D(j\omega_k, a_i) + N(j\omega_k)|. \] \hspace{1cm} (15)

Squaring the both sides of (15) and turning this inequality into matrix inequality form by using Schur Complement.

\[ \left| \frac{\omega_p(i)}{j\omega_k} D(j\omega_k, a_i) \right|^2 \leq |D(j\omega_k, a_i) + N(j\omega_k)|^2, \]
\[ \Leftrightarrow \begin{bmatrix} \frac{\omega_k}{\omega_p(i)}^2 & D(j\omega_k, a_i) \\ (D(j\omega_k, a_i))^* & |D(j\omega_k, a_i) + N(j\omega_k)|^2 \end{bmatrix} \]
\[ \Leftrightarrow \begin{bmatrix} S_{11} & S_{12} \\ (S_{12})^* & S_{22} \end{bmatrix} \geq 0. \] \hspace{1cm} (16)

In summary, the \( Q \) filter design is formulated into the following optimization problem.
To obtain the sufficient condition of original constraint, the lower bound of $S_{11}$ and $S_{22}$ are required. For $S_{11} = \frac{(\omega_p)^2}{\omega_{p(i)}^4}$, the lower bound of $\omega_{p(i)}^{-2}$ is obtained by using the following technique (Shinoda et al. (2016)).

$$
(\omega_{p(i)}^{-2} - \omega_{p(i-1)}^{-2})(\omega_{p(i)}^{-2} - \omega_{p(i-1)}^{-2}) \geq 0,
$$
$$
\implies \omega_{p(i)}^{-2} \geq 2\omega_{p(i-1)}^{-2} - \omega_{p(i-1)}^{-4},
$$
$$
\implies \omega_{p(i)}^{-2} \geq 2\omega_{p(i-1)}^{-2} - \omega_{p(i-1)}^{-4} \phi_{1(i)} > 0.
$$

in which $\phi_{1(i)}$ is newly-introduced variable and constraints for it can be expressed in the following form:

$$
2\omega_{p(i-1)}^{-2} - \phi_{1(i)} \omega_{p(i)}^4 \omega_{p(i)}^{-4} > 0, \phi_{1(i)} > 0.
$$

In conclusion, $S_{11} = \frac{\omega_{p(i)}^2}{\omega_{p(i)}^4} \geq \phi_{1(i)}^2$. As for $S_{22}$, the linear approximation is employed.

$$
S_{22} = D(j\omega_k, a_i) + N(j\omega_k)^2 \triangleq (M(j\omega_k, a_i))^2
$$

$$
\geq (M(j\omega_k, a_{i-1}))^2 + \nabla (M(j\omega_k, a_{i-1}))^2 (a_i - a_{i-1}) = \Phi,
$$

in which

$$
\nabla (M(j\omega_k, a_{i-1}))^2 = \begin{bmatrix}
\frac{\partial (|N(j\omega_k) + D(j\omega_k, a_{i-1})|^2)}{\partial a_{i-1}} \\
\vdots \\
\frac{\partial (|N(j\omega_k) + D(j\omega_k, a_{i-1})|^2)}{\partial a_{i-1}}
\end{bmatrix}^T
$$

By combining (19), (22) and (23), the original non-convex constraint is changed into

$$
2\omega_{t(l-1)}\omega_{t(l)} - \frac{[N(j\omega_k)(s + \omega_{t(l)})]^*}{1.25} \Phi \geq 0.
$$

4.4 Problem Reformulation

After finishing all the process mentioned above, the original problem is reformulated as follows.

Maximize

$$
\omega_p
$$

Subject to

$$
0 < a_{1(i)}, \ldots, a_{n(i)},
$$

$$
0 < w_{p(i)} < w_{t(l)}, 0 < \phi_{1(i)},
$$

$$
\Psi - r_{i}D(j\omega_k, a_i) \geq 0,
$$

$$
\Re(QD(j\omega_k, a_{i-1})QD(j\omega_k, a_i)) \geq 0,
$$

$$
\frac{\omega_{t(l)}^2}{\omega_{p(i)}} \Phi \geq 0,
$$

$$
\frac{2\omega_{t(l-1)}\omega_{t(l)}}{1} \geq 0.
$$
Nominal plant $P_n$ is selected as a fourth order non-minimum phase one as represented in (26). Bode plots of $P_n$ (FRD) and $P_n$ are shown in Fig. 8.

\[
P_n = \frac{-206.68(s - 125.6)(s + 120)}{s(s + 2.101)(s^2 + 10.89s + 3.665 \times 10^4)}.
\]  

Since the inversion of nominal plant is unstable, zero phase error approximation (Tomizuka (1987)) of nominal plant inversion is employed and $Q$ is selected as a fourth order filter to guarantee the causality of system.

\[
P_n^{-1} = \frac{1}{s(s + 2.101)(s^2 + 10.89s + 3.665 \times 10^4)},
\]

\[
Q = \frac{1}{a_4s^4 + a_3s^3 + a_2s^2 + a_1s + 1}.
\]

The corresponding $L$, $S$ and $T$ are obtained.

\[
L = \frac{P_r(j\omega_k)P_n^{-1}}{a_4s^4 + a_3s^3 + a_2s^2 + a_1s + 1},
\]

\[
S = \frac{a_4s^4 + a_3s^3 + a_2s^2 + a_1s + P_r(j\omega_k)P_n^{-1}}{a_4s^4 + a_3s^3 + a_2s^2 + a_1s + P_r(j\omega_k)P_n^{-1}}.
\]

\[
T = \frac{P_r(j\omega)P_n^{-1}}{a_4s^4 + a_3s^3 + a_2s^2 + a_1s + P_r(j\omega)P_n^{-1}}.
\]

During the simulation, desired gain margin and phase margin are 6dB and 30°. According to (9a) and (9b), $\sigma = 1.03, r_m = 0.525$.

The initial condition for optimization is $a_1 = 0.0838, a_2 = 1.76 \times 10^{-3}, a_3 = 5.668 \times 10^{-7}, a_4 = 3.343 \times 10^{-9}, \omega_p = 9.9 \text{ [rad/s] }$. The criterion for selecting initial condition is to satisfy the constraints. The convex constraints are established using our proposed method, followed by optimization of the said problem using off the shelf toolboxes, Yalmip ( Löfberg (2004)) and Mosek (Mosek (2019)) in Matlab.

5.2 Simulation result

After optimization, $\omega_p(\text{opt}) = 41.46 \text{ [rad/s] } (6.60 \text{ [Hz]})$ and $a_1 = 0.019, a_2 = 2.99 \times 10^{-4}, a_3 = 3.62 \times 10^{-7}, a_4 = 1.169 \times 10^{-9}$. Tuned $Q$ filter’s bandwidth is 11.86 [Hz]. The resultant Nyquist plots of open loop function, before and after optimization are shown in Fig. 9. Dashed black line represents unit circle and dotted black line is a circle whose center is located at $(-\sigma, 0)$, i.e. $(-1.03, 0)$ and the radius ($r_m$) is 0.525. The stability margin constraint, (12c), holds successfully as the Nyquist plot has no intersection with the dotted circle. With the stability margin constraint satisfied, the peak value of sensitivity function is limited because the closest distance from Nyquist plot to critical point $(-1, 0)$ is the inverse of the peak value of the sensitivity function. Finally, proposed optimization method forces the Nyquist plot to be tangent to the dotted circle which implies that the bandwidth of open loop function is maximized under the limitation of constraints. The constraints for $S$ and $T$ are satisfied as $|W_pS|$ and $|W_mT|$ are always under 0 dB in Fig. 10.

5.3 Disturbance Rejection Performance

Simulations have been conducted to test the disturbance rejection performance of above-designed $Q$ filter by using Fig. 11. $P_r$ is a well-identified 8th order transfer function (tf) which is shown with the feedback controller $C_{fb}$ as follows.

\[
P_r = \frac{164.38(s + 1089)(s - 878)(s - 125.6)}{s(s + 2.101)(s^2 + 10.89s + 3.665 \times 10^4)} \times \frac{(s^2 + 185.5s + 1.447 \times 10^6)}{(s + 120)(s^2 + 262.2s + 3.507 \times 10^9)},
\]

\[
C_{fb} = \frac{0.261s}{s + 0.261s + 0.0249s + 1}.
\]

Fig. 8. Bode plots of plant FRD ($P_r$ (FRD)) and nominal plant ($P_n$)  
Fig. 9. Nyquist plots of before and after optimization  
Fig. 10. Magnitude plots of $W_pS$ and $W_mT$  
Fig. 11. Block diagram of disturbance compensation based on DOB
By making reference input as zero and injecting unit step disturbance to the system, three different output responses are obtained for comparison.

1. Only feedback controller $C_{fb}$ works in the system.
2. Selected initial disturbance observer plus feedback controller $C_{fb}$ works in the system together.
3. Optimized disturbance observer plus feedback controller $C_{fb}$ work in the system together.

The proposed $Q$ filter design outperforms the initial design and the disturbance rejection performance has been improved as illustrated in Fig. 12. The maximum deviation from reference position has been decreased by 59.1% as compared to initial DOB and by 82.8% as compared to feedback controller only case.

6. CONCLUSION

This paper has proposed a general design method for maximizing bandwidth of disturbance observer directly based on frequency response data. Moreover, all the non-convex constraints have been transformed into convex form which are solved by convex optimization method. The numerical case study validated the proposed method.

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