论文与报告

配置区域极点的约束方差动态输出反馈控制

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摘更

在随即控制问题中, 控制系统的稳态状态方差及闭环极点是分别表征控制系统稳、暂态特性的两个重要性能指标. 这里所研究的是, 设计一个动态输出反馈控制器, 使闭环系统的稳态状态方差不大于允许的上界, 同时闭环极点位于期望的圆形区域中. 文中给出了期望控制器的存在条件及其解析表达式, 并提供了相应的数值例子.

关键词 线性连续随机系统 约束方差设计 区域极点配置 动态输出反馈

分类号

Variance-Constrained Dynamic Output Feedback Control with Regional Pole Assignment

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Abstract

In the problem of stochastic control, the steady-state variances and closed-loop poles of the control systems, which respectively represent the steady-state and transient - state behaviour, are two important performance requirements. The problem addressed in this paper is to design the dynamic output feedback controller such that the steady-state variance is not greater than the desired upper bound and the closed-loop poles lie within the prescribed circular region. The existence conditions and the analytical expression of the expected controllers are obtained. A numerical example is provided to show the effectiveness of the method.

Key words <u>Linear continuous stochastic systems</u> <u>constrained variance design</u> regional pole placement <u>dynamic output feedback</u>

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