Brief Paper

Interaction bounds in multivariable control systems

Karl Henrik Johansson*

Abstract

Time-domain limitations due to right half-plane zeros and poles in linear multivariable control systems are studied. Lower bounds on the interaction are derived. They show not only how the location of zeros and poles are critical in multivariable systems, but also how the zero and pole directions influence the performance. The results are illustrated on the quadruple-tank process, which is a new multivariable laboratory process. © 2002 Elsevier Science Ltd. All rights reserved.

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1. Introduction

When designing technical systems, it is useful to know what characteristics that limit the performance. In many situations this is a nontrivial task. Recently there has been increased interest in fundamental limits for the achievable performance in feedback systems (Stein, 1990; Åström, 1997; Goodwin, 1997). One reason for this is new possibilities for integrated process and control design in many applications. Without having to specify a certain control implementation or carry out the actual control design, it is possible early in the development to answer structural questions, for instance, about number and location of sensors and actuators.

Many of the existing results on feedback performance limitations are in the frequency domain (Bode, 1945; Horowitz, 1963; Zames, 1981; Francis, 1987; Freudenberg & Looze, 1988; Skogestad & Postlethwaite, 1996; Seron, Braslavsky, & Goodwin, 1997). However, in many cases time-domain bounds are more natural, for example, to answer questions about minimum rise time and settling time for a system (Boyd & Barratt, 1991). Such results were derived in Middleton (1991) for SISO systems. For example, Middleton’s results gave a bound on the undershoot of the set-point response in nonminimum-phase systems and a bound on the overshoot in unstable systems.

The main contribution of this paper is to generalize the time-domain results in Middleton (1991) to multivariable systems. This gives new insight into the limitations multivariable zeros have on closed-loop responses. In contrast to scalar systems with right half-plane (RHP) zeros, a multivariable system must in general not have an inverse response. Instead there is a trade-off between the response time and the interaction. The trade-off depends both on the location of the zero and the zero direction. This paper presents time-domain results that support these facts. Counterparts in the frequency domain are presented in Gömez and Goodwin (1996) and Seron, Braslavsky, and Goodwin (1997).

The outline of the paper is as follows. Some notation is introduced in Section 2. In Section 3 the main result of the paper on trade-off between settling time and interaction in nonminimum-phase systems is given. Section 4 presents a similar result for unstable systems. The results are illustrated on a new laboratory process in Section 5. The process is called the quadruple-tank process (Johansson, 2000) and has a zero that can be placed in either the right or the left half-plane by simply adjusting a valve. The paper is concluded in Section 6.

2. Preliminaries

Much of the notations and definitions in this paper are borrowed from the textbook (Seron, Braslavsky, &
Fig. 1. Definition of settling time $t_{s1}$, settling level $\varepsilon$, rise time $t_{r1}$, overshoot $y_1^o$, undershoot $y_1^u$, and interaction $y_{21}$ in a $2 \times 2$ system with reference step $\hat{r}$ in $r_1$.

Goodwin, 1997). Let

$$Y(s) = G(s)U(s),$$

$$U(s) = C(s)(R(s) - Y(s)), \quad (1)$$

represent a stable closed-loop system with zero initial conditions. The process $G$ and the controller $C$ are $m \times m$ transfer function matrices. The variables $Y$, $U$, and $R$ are Laplace transforms of the output $y$, the control signal $u$, and the reference signal $r$, respectively, that is, $Y(s) = \int_0^\infty e^{-st}y(t)\,dt$, etc. Throughout the paper we make the assumptions that $G$ is strictly proper and has full normal rank.

**Definition 1** (Zeros and poles). $z \in \mathbb{C}$ is a zero of $G$ with zero direction $\psi \in \mathbb{C}^m$, $|\psi| = 1$, if $\psi^*G(z) = 0$, where the asterisk denotes conjugate transpose. Similarly, $p \in \mathbb{C}$ is a pole of $G$ with pole direction $\phi \in \mathbb{C}^m$, $|\phi| = 1$, if $G^{-1}(p)\phi = 0$.

We assume that $G(s)$ looses only rank one at $s = z$ and that $G^{-1}(s)$ looses only rank one at $s = p$. Furthermore, it is assumed that the set of poles and the set of zeros of $GC$ are disjoint and that the closed-loop system imposes no unstable cancellations.

We make the following definitions for a step response, see Fig. 1.

**Definition 2** (Set-point response). For the closed-loop system (1), consider a step in reference signal $i \in \{1, \ldots, m\}$, so that $r_i(t) = \hat{r}$ and $r_j(t) = 0$ for all $j \neq i$ and $t > 0$. The settling time $t_{si} \in (0, \infty)$ is defined as

$$t_{si} = \max_{k \in \{1, \ldots, m\}} \inf_{\delta > 0} \{ \delta : |y_k(t) - r_k(t)| \leq \varepsilon, \ t > \delta \},$$

where $\varepsilon \geq 0$ is a predefined settling level. The rise time is

$$t_{r_i} = \sup_{\delta > 0} \{ \delta : y_i(t) \leq \hat{r}t/\delta, \ t \in (0, \delta) \}.$$

The overshoot in output $i$ is denoted $y_i^o \geq 0$ and is defined as

$$y_i^o = \sup_{t > 0} \{ y_i(t) - r_i(t), 0 \}$$

and the undershoot $y_i^u \geq 0$ is defined as

$$y_i^u = \sup_{t > 0} \{ -y_i(t), 0 \}.$$

The interaction from $r_i$ to output $k \neq i$ is denoted $\hat{y}_{ki} \geq 0$ and is defined as

$$\hat{y}_{ki} = \sup_{t > 0} \{|y_k(t)|\}. $$

By introducing coprime factorizations of $G$, it is straightforward to show that the sensitivity function $S = (I + GC)^{-1}$ and the complementary sensitivity function $T = GC(I + GC)^{-1}$ satisfy $S(p, \phi) = 0$ and $\psi^*T(z) = 0$, respectively, where $p$ is a pole of $G$ and $z$ is a zero, see Seron, Braslavsky, and Goodwin (1997).

3. Right half-plane zeros

In this section a lower bound is derived on the undershoot and the interaction for a set-point step in one of the reference signals. A crucial observation is that if $z > 0$ is a real RHP zero of $G$, then

$$\psi^T z = \psi^T G(z) C(z) (I + G(z) C(z))^{-1} = 0$$

and therefore

$$\psi^T \int_0^\infty e^{-zt} y(t) \,dt = \psi^T Y(z) = \psi^T T(z) R(z) = 0. \quad (2)$$

There is thus a trade-off between the output responses $y_{11}, \ldots, y_{1m}$ that is determined by the zero direction. The trade-off becomes more severe if the zero is located close to the origin. This is formalized in the following result.

**Theorem 3.** Consider the stable closed-loop system (1) with zero initial conditions at $t = 0$ and let $r(t) = (\hat{r}, 0, \ldots, 0)^T$ for $t > 0$. Assume that $G$ has a real RHP zero $z > 0$ with zero direction $\psi \in \mathbb{R}^m$ and $\psi_1 > 0$. Then, the set-point response satisfies

$$\psi_1 y_1^a + \sum_{k=2}^m |\psi_k| \hat{y}_{k1} \geq \frac{1}{e^{\hat{r}t} - 1} \left[ \psi_1 (\hat{r} - \varepsilon) - \varepsilon \sum_{k=2}^m |\psi_k| \right],$$

where $\varepsilon \geq 0$ is a predefined settling level.
where \( y_k^n \) is the undershoot, \( \hat{y}_{k1} \) the interaction, \( \varepsilon \) the settling level, and \( t_{s1} \) the settling time, all as given in Definition 2.

**Proof.** Eq. (2) gives

\[
\sum_{k=1}^{m} \psi_k \int_{0}^{\infty} e^{-zt} y_k(t) \, dt = 0,
\]

which is equivalent to

\[
- \int_{0}^{t_{s1}} e^{-zt} \sum_{k=1}^{m} \psi_k y_k(t) \, dt = \int_{t_{s1}}^{\infty} e^{-zt} \sum_{k=1}^{m} \psi_k y_k(t) \, dt.
\]

The left- and the right-hand sides satisfy

\[
- \int_{0}^{t_{s1}} e^{-zt} \sum_{k=1}^{m} \psi_k y_k(t) \, dt \leq \int_{0}^{t_{s1}} e^{-zt} \left[ \psi_1 y_1^n + |\psi_2| \hat{y}_{21} + \cdots + |\psi_m| \hat{y}_{m1} \right]
\]

and

\[
\int_{t_{s1}}^{\infty} e^{-zt} \sum_{k=1}^{m} \psi_k y_k(t) \, dt \geq \int_{t_{s1}}^{\infty} e^{-zt} \left[ \psi_1 (\hat{r} - \varepsilon) - |\psi_2| \varepsilon - \cdots - |\psi_m| \varepsilon \right],
\]

respectively. From

\[
\int_{0}^{t_{s1}} e^{-zt} \, dt = \frac{1 - e^{-zt_{s1}}}{z}
\]

and

\[
\int_{t_{s1}}^{\infty} e^{-zt} \, dt = \frac{e^{-zt_{s1}}}{z},
\]

it now follows that

\[
e^{-zt_{s1}} \left[ \psi_1 (\hat{r} - \varepsilon) - |\psi_2| \varepsilon - \cdots - |\psi_m| \varepsilon \right]
\]

\[
\leq (1 - e^{-zt_{s1}}) \left[ \psi_1 y_1^n + |\psi_2| \hat{y}_{21} + \cdots + |\psi_m| \hat{y}_{m1} \right],
\]

which gives the result. \( \square \)

**Remark 4.** For a small settling level \( \varepsilon \), it follows from Theorem 3 that approximately

\[
\psi_1 y_1^n + \sum_{k=2}^{m} |\psi_k| \hat{y}_{k1} \geq \frac{\psi_1 \hat{r}}{e^{zt_{s1}} - 1}.
\]

So under the assumption that the right-hand side is larger than the sum on the left-hand side, we have a lower bound on the undershoot in \( y_1 \). The bound suggests that the undershoot will be large if the zero is close to the origin. Furthermore, it also suggests that if the interaction is small (\( \hat{y}_{k1} > 0 \) is small), the undershoot has to be large. There is hence an immediate trade-off between the undershoot in the considered set-point response loop and the interaction to the other loops.

**Remark 5.** Theorem 3 illustrates the importance of zero directions. A RHP zero in a SISO system is known to impose inverse set-point response. For MIMO systems, however, we see from Theorem 3 that it is only if all but one element of the zero direction \( \psi \) are zero that a RHP zero must give an inverse set-point response. Such zero is related to only one input–output pair and implies in that sense similar restrictions to the response for that loop as RHP zeros in scalar systems. This was illustrated in the frequency domain in Gómez and Goodwin (1996).

**Remark 6.** It is possible in many cases to show that the inequality in Theorem 3 is actually tight, that is, that there exists a controller giving a response arbitrarily close to equality. For example, in the scalar case \( (m = 1) \), following the discussion in Section 12.4 of Boyd and Barratt (1991), we see that such a controller can be found using Ritz approximation and linear programming. Two drawbacks with a controller close to the performance limit is that it tends to have high order and to give large control signals. To complement the result in Theorem 3, it would be useful to have bounds on achievable performance for low-order controllers and for limited actuation. Future work include deriving an approximate bound that can be used as a rule of thumb in process and control design. Time-domain performance bounds have recently been derived for simple scalar processes with actuator constraints (Glad & Isaksson, 1998).

**Remark 7.** In the SISO case Theorem 3 reduces to Lemma 4 in Middleton (1991) or Corollary 1.3.6 in Seron, Braslavsky and Goodwin (1997). Note that all the results are derived for control systems of one-degree of freedom. It is well-known that a two-degree of freedom controller can improve the set-point responses considerably. Theorem 3 suggests when such an increased controller complexity is desirable for multivariable systems.

### 4. Right half-plane poles

In this section systems with RHP poles are considered. It is shown that such poles imply constraints on interaction similar to RHP zeros. If \( p > 0 \) is a real RHP pole of \( G \), then

\[
S(p) \phi = (I + G(p)C(p))^{-1} \phi = 0.
\]

Consider \( m \) responses to set-point steps \( \hat{r} \) in reference signals \( r_1 \) to \( r_m \), respectively. They give the control error matrix

\[
E = \hat{R} - \hat{Y} = \hat{R}S,
\]

where

\[
\hat{R}(s) = \begin{bmatrix}
\hat{r}/s & 0 & \cdots & 0 \\
0 & \hat{r}/s & 0 \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & \cdots & \hat{r}/s
\end{bmatrix}
\]
and $\tilde{Y}$ is the corresponding output responses. The control error satisfies

$$E(p) = \int_0^\infty e^{-pt}e(t)\,dt,$$

so that

$$E(p)\phi = S(p)\hat{R}(p)\phi = S(p)\phi/p = 0.$$  

(3)

There is thus a trade-off between the errors that arise in a given output, when input steps are applied at different references. The trade-off is determined by the pole direction.

**Theorem 8.** Consider the stable closed-loop system (1) with zero initial conditions at $t = 0$. Assume that $G$ has a real RHP pole $p > 0$ with pole direction $\phi \in \mathbb{R}^m$ and $\phi_1 > 0$. Consider $m$ independent set-point responses with $r_1(t) = \hat{r}$ for $t > 0$. Then, these responses satisfy

$$\phi_1y_1^0 + \sum_{k=2}^m|\phi_k|\tilde{y}_{1k} \geq \hat{r} pt_1 - (e^{pt_1} - 1)\sum_{k=2}^m|\phi_k|\tilde{y}_{1k},$$

where $y_1^0$ and $t_1$ are the overshoot and the rise time for set-point response in $r_1$, respectively, and $\tilde{y}_{1k}$ is the interaction to $y_1$ with set-point response in $r_k$, all as given in Definition 2.

**Proof.** Let $e_{1k}$ be the response in the first error signal for a set-point step in $r_k(t) = \hat{r} > 0$ for $k = 1, \ldots, m$. Eq. (3) gives

$$\sum_{k=1}^m\phi_k\int_0^\infty e^{-pt}e_{1k}(t)\,dt = 0,$$

which is equivalent to

$$-\int_{t_1}^\infty e^{-pt}\sum_{k=1}^m\phi_k e_{1k}(t)\,dt = \int_0^{t_1} e^{-pt}\sum_{k=1}^m\phi_k e_{1k}(t)\,dt.$$ 

The left- and the right-hand sides satisfies

$$-\int_{t_1}^\infty e^{-pt}\sum_{k=1}^m\phi_k e_{1k}(t)\,dt$$

$$\leq \int_{t_1}^\infty e^{-pt}\,dt[\phi_1y_1^0 + |\phi_2|\tilde{y}_{12} + \cdots + |\phi_m|\tilde{y}_{1m}]$$

and

$$\int_0^{t_1} e^{-pt}\sum_{k=1}^m\phi_k e_{1k}(t)\,dt$$

$$\geq \int_0^{t_1} e^{-pt}\left[\phi_1\tilde{r}\left(1 - \frac{t}{t_1}\right) - |\phi_2|\tilde{y}_{12} - \cdots - |\phi_m|\tilde{y}_{1m}\right]\,dt$$

respectively. From this together with

$$\frac{(pt_1 - 1)e^{pt_1} + 1}{pt_1} \geq \frac{pt_1}{2},$$

the result now follows.

**Remark 9.** Note that in Theorem 8 we consider the set-point response in $y_1$ for $r_1$ together with the responses in $y_1$ for set-point steps in $r_2, \ldots, r_m$.

**Remark 10.** Theorem 8 suggests that if the pole direction is such that $\phi_1 \geq |\phi_k|$ for $k = 2, \ldots, m$, then a real RHP pole far from the origin must necessarily give a large overshoot if the rise time is long. In general, however, the pole direction gives freedom in the design to improve the performance. In the SISO case Theorem 8 reduces to Lemma 3 in Middleton (1991) or Corollary 1.3.5 in Seron, Braslavsky and Goodwin (1997).

5. Example

Consider the quadruple-tank process (Johansson, 2000) shown in Fig. 2. This laboratory process has two inputs and two outputs, as illustrated in Fig. 3. The inputs are voltages to the pumps and the outputs are the levels in the lower two tanks. The quadruple-tank process has two valves that are set prior to an experiment. They are used to make the process more or less difficult to control. How the valves are set defines the values of the parameters $\gamma_1, \gamma_2 \in [0, 1]$. The flow to Tank 1 is proportional to $\gamma_1$ and the flow to Tank 4 is proportional to $1 - \gamma_1$. This means that if, for example, $\gamma_1 = 1$ all flow from Pump 1 goes to Tank 1 and if $\gamma_1 = 0$ all flow goes to Tank 4. The flows to Tanks 2 and 3 are defined similarly.

Fig. 2. The experimental set-up for the quadruple-tank process.
It is possible to show that the linearized dynamics of the quadruple-tank process have no RHP zeros if $\gamma_1 + \gamma_2 \in (1, 2)$ and one RHP zero if $\gamma_1 + \gamma_2 \in (0, 1)$, see Johansson (2000). In the following we study two particular settings of the valves: the minimum-phase setting $(\gamma_1, \gamma_2) = (0.70, 0.60)$ and the nonminimum-phase setting $(0.43, 0.34)$. System identification experiments give the following two models:

$$G_-(s) = \begin{bmatrix} \frac{3.11}{1+95.57s} & \frac{2.04}{1+32.05s(1+95.57s)} \\ \frac{1.71}{(1+38.96s)(1+98.07s)} & \frac{3.24}{1+98.07s} \end{bmatrix}$$

$$G_+(s) = \begin{bmatrix} \frac{1.69}{1+76.75s} & \frac{3.33}{1+52.30s(1+76.75s)} \\ \frac{3.11}{(1+56.36s)(1+111.55s)} & \frac{1.97}{1+111.55s} \end{bmatrix}.$$  

The transfer function matrix $G_-$ has zeros in $-0.012$ and $-0.045$, while $G_+$ has zeros in $0.014$ and $-0.051$. Hence, $G_-$ has no RHP zeros, but $G_+$ has one in $z = 0.014$. Note that the linear models are suitable approximations of the real nonlinear system, since the vector field of the system is proportional to the square root of the state (i.e., approximately linear about the equilibrium points).

Because $G_-$ is stable and minimum phase, theoretically it can be arbitrarily tight controlled (Zames & Bensoussan, 1983; Johansson & Rantzer, 1999). This is not the case for $G_+$. Theorem 3 gives a trade-off between settling time, undershoot, and interaction for a set-point response. The zero $z = 0.014$ of $G_+$ has zero direction $\psi = (\psi_1, \psi_2)^T = (0.64, -0.77)^T$. With settling level $\varepsilon = 0$, Theorem 3 gives

$$\psi_1 y_1^u + |\psi_2| \dot{y}_{21}^u \geq \frac{\psi_1}{e^{0.014t} - 1}.$$  

for a unit step in $r_1$. So the trade-off can be written as

$$\frac{y_1^u}{y_1^u} > 1.20 \frac{\dot{y}_{21}}{\dot{y}_{21}} \geq \frac{1}{e^{0.014t} - 1}.$$  

For a settling time of $t_{11} = 100$, we get

$$y_1^u \geq -1.20 \dot{y}_{21} + 0.32.$$  

Therefore, a sufficiently small interaction imposes an undershoot of at least 0.32.

Two decentralized PI controllers were manually tuned for the two process settings. The experimental results for the minimum-phase setting are shown in Fig. 4, where a unit reference step in $r_1$ is applied. The settling time with settling level $\varepsilon \approx 0$ is approximately 60 s.

The responses for the nonminimum-phase setting are shown in Fig. 5. The settling time is about 600 s, which is ten times longer than for the minimum-phase case. The interaction in Fig. 5 is much worse than predicted from the linear model $G_+$ and Theorem 3. This may indicate that a much better performance can be achieved with a centralized controller. Centralized multivariable control has also been tested on the quadruple-tank process (Grebeck, 1998). These experiments indicate that for the minimum-phase system it is not possible to achieve much faster response than with the decentralized PI controller in this section. For the nonminimum-phase case, however, a multivariable controller based on $H_{\infty}$ design methods gave 30–40% faster settling time than the responses shown here. Note that this is still several times slower than the response time of the minimum-phase system. An interesting property of the $H_{\infty}$ controller for the nonminimum-phase system is that it has a
suggests a permutation of the controller described in this section. This is intuitive and dominant anti-diagonal structure, contrary to the diagonal in minimizing anti-diagonal and RHP zero direction of the open-loop system. The trade-off % be used to judge how much can be gained by applying centralized control.

6. Conclusions

Performance limitations in linear multivariable systems with controllers of one degree of freedom were discussed. It was shown that there is trade-off for nonminimum-phase systems between the closed-loop output responses and the zero direction of the open-loop system. The trade-off becomes more severe if the RHP zero is close to the origin. Similar results for unstable open-loop systems were also derived. The results were illustrated on the quadruple-tank process. The process has an adjustable zero, which can be located in either the left or the right half-plane. It was shown that the control performance of the nonminimum-phase setting with a decentralized controller was much worse than the performance of the minimum-phase setting.

Choosing control structure is a difficult problem, but of large interest to process industry (Skogestad & Postlethwaite, 1996). There exist, however, only few results on when a centralized controller is dramatically better than a decentralized. Results on when decentralized control is sufficient is given in Zames and Bensoussan (1983) and Johansson and Rantzer (1999). The bounds derived in this paper can be used to judge how much can be gained by applying centralized control.

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References


Fig. 5. Responses for decentralized PI control of the quadruple-tank process in minimum-phase setting. The input is a unit reference step in $r_1$. Note that the settling time is about 10 times longer than for the minimum-phase setting shown in Fig. 4.
Karl Henrik Johansson received an M.S. in Electrical Engineering 1992 and a Ph.D. in Automatic Control in 1997, both from Lund University in Sweden. He has held positions at Lund University 1997–1998 and at UC Berkeley 1998–2000. Currently he is an Assistant Professor at the Department of Signals, Sensors and Systems, Royal Institute of Technology, Stockholm.

Dr. Johansson’s research interests are in the theory and the applications of hybrid and switched systems, distributed embedded control, and multivariable process control.

Dr. Johansson has received several awards for his research including the Young Author Prize at the IFAC World Congress 1996 for a paper (co-authored by A. Rantzer) on relay feedback systems. He was awarded the Peccei Award from IIASA, Austria, in 1993, and a Young Researcher Award from Scania, Sweden, in 1996.