论文与报告

非线性H∞控制的粘性解及近似逼近分析

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摘要

讨论非线性(在鞍点条件成立时)H∞控制的(干扰抑制问题的)粘性解法. 此方法基于对策论和Hamilton-Jacobi-Isaacs(HJI)不等式. 主要结果分三个方面. 首先, 是将所求的关于HJI不等式的解推广到不可微的粘性解情形. 随后, 讨论了此情形下的H∞状态控制器对被控系统的镇定问题. 最后给出了求解该问题的近似逼近的理论依据和算法的初步讨论.

关键词 非线性H∞ 鞍点条件 粘性解 近似逼近

分类号

Viscocity Solutions and Approximate Algorithm Analysis of Nonlinear H∞ Control

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Abstract

The $H\infty$ problem of nonlinear control systems is studied in the sense of viscocity solution. The motivation on the study of viscocity solution of nonlinear $H\infty$ control with the saddle point condition is due to the difficulty in the analysis of smooth solutions in some cases. The method is based on the game theory and Hamilton-Jacobi-Issacs (HJI) inequality. The main results are composed of three parts. The solution of HJI inequality of disturbance attenuation has been extended to the case without any assumption of smoothness. A control law in the light of the viscocity optimal solution is given, with a proof of the system stabilization when external disturbance vanishes. At last, some analyses on approximate algorithms are proposed for the nonlinear $H\infty$ problems and a draft approxiamte polynomial algorithm is described.

Key words Nonlinear H∞ saddle point viscocity solution approxiamte algorithm

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