[2009-0459] 量测缺失下多速率传感器系统的Η∞滤波器设计

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本文提出了一类具有量测缺失和堆栈存贮特性的网络化多速率系统的\$H_\infty \$滤波问题. 采用提升技术将多速率系统转化为单速率系统,

并提出了一种解决由提升所带来的因果约束的方法,

然后通过构造李亚普诺夫稳定函数设计\$H_\infty \$滤波器.

在构造滤波器过程中,发现采样速率越慢,滤波设计的保守性越强越不容易满足. 算例表明了方法的有效性,

并且分析了不同采样周期以及不同的量测到达率对滤波器性能的影响

关键词 网络化系统 量测缺失 多速率 H∞滤波

分类号

[2009-0459] H∞ filter for Multi-rate Systems with Missing Measurements

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Abstract

An H-infinity filtering problem is proposed for networked multi-rate systems with missing measurements and stack structure. A multi-rate filtering problem is transformed into designing of a single-rate filter with periodical gains by using lifting technique. A new method is proposed to solving the causality constraint problem. The H-infinity filter is designed by constructing Lyapunov function. In the process of filter construction, the slower sampling rate, the more intensive the conservation will be. A numerical example is illustrated to show the efficiency of the proposed approach, and to analyze the effects of different sampling period and the arrival of different measurement rate on the filter performance.

Key words networked systems missing measurements multi-rate H∞ filtering

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