

\mathscr{H}_{∞} Design of General Multirate Sampled-data Control Systems*

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A comprehensive treatment of multirate sampled-data systems based on nest operators and nest algebras yields explicit, causal solutions to the general \mathcal{H}_{∞} and \mathcal{H}_{2} control problems.

Key Words—Multirate systems; digital control; sampled-data systems; discrete systems; \mathcal{H}_{∞} optimization; \mathcal{H}_2 optimization; computer control; synthesis methods; nest algebra.

Abstract—Direct digital design of general multirate sampleddata systems is considered. To tackle causality constraints, a new and natural framework is proposed using nest operators and nest algebras. Based on this framework explicit solutions to the \mathcal{H}_{∞} and \mathcal{H}_2 multirate control problems are developed in the frequency domain.

1. INTRODUCTION

THERE ARE SEVERAL reasons to use a multirate sampling scheme in digital control systems:

- In complex, multivariable control systems, often it is unrealistic, or sometimes impossible, to sample all physical signals uniformly at one single rate. In such situations, one is forced to use multirate sampling.
- In general one gets better performance if one can sample and hold faster. But faster A/D and D/A conversions mean higher cost in implementation. For signals with different bandwidths, better trade-offs between performance and implementation cost can be obtained using A/D and D/A converters at different rates.
- Multirate controllers are in general timevarying. Thus multirate control system can achieve what single-rate systems cannot; for example, gain margin improvement (Khar-

gonekar *et al.*, 1985; Francis and Georgiou, 1988), simultaneous stabilization (Khargonekar *et al.*, 1985; Olbrot, 1987), and decentralized control (Anderson and Moore, 1981; Wang, 1982; Sezer and Siljak, 1990).

• Multirate controllers are normally more complex than single-rate ones; but often they are finite-dimensional and periodic in a certain sense and hence can be implemented on microprocessors via difference equations with finitely many coefficients. Therefore, like single-rate controllers, multirate controllers do not violate the finite memory constraint in microprocessors.

The study of multirate systems began in late 1950s in Kranc (1957), Jury and Mullin (1959), and Kalman and Bertram (1959); recent interests are reflected in the LQG/LQR designs by Berg et al. (1988), Al-Rahmani and Franklin (1990), Chen and Francis (1991b), and Meyer (1992), the parametrization of all stabilizing controllers by Meyer (1990a) and Ravi et al. (1990), and the work by Meyer and Burrus (1975), Araki and Yamamoto (1986), Hagiwara and Araki (1988), Colaneri et al. (1990), and Sezer and Siljak (1990). The controller parametrization in Meyer (1990a) and Ravi et al. (1990) provides a basis for designing optimal multirate systems. However, the special structure due to causality in the feedthrough terms of lifted controllers presents a difficult constraint in design; treating this causality constraint is the new feature in multirate optimal design.

Causality constraints also arise in discrete-time periodic control (Khargonekar *et al.*, 1985), where after lifting, the feedthrough terms in controllers must be block lower-triangular. Feintuch *et al.* (1986) and Georgiou and Khargonekar (1987) obtained explicit solutions

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for the one-block \mathscr{H}_{∞} problem; Voulgaris *et al.* (1992) extended to the general case, but the solution involves a finite-dimensional convex search. The method in Voulgaris *et al.* (1992) is also applied to discrete-time multirate systems.

Our work has been greatly influenced by the recent trend in sampled-data research, namely, direct digital design based on continuous-time performance specs. Related work on single-rate sampled-data design has been completed in \mathcal{H}_2 framework in Chen and Francis (1991a), Khargonekar and Sivashankar (1992), and Bamieh and Pearson (1992b) and in \mathscr{H}_{∞} framework in Hara and Kabamba (1990). Toivonen (1992), Bamieh and Pearson (1992a), Tadmor (1991), Sun et al. (1991, 1992), and Hayakawa et al. (1992). In Qiu and Chen (1992), we performed direct \mathcal{H}_2 and \mathcal{H}_{∞} designs for a multirate system with a uniform sampling rate and a uniform hold rate and proposed effective ways to tackle the causality constraint. Being the simplest to capture the essential issue of causality, the setup there also limits the applicability of the results.

Our goal in this paper is to treat general multirate systems. In order to do so, a general framework for attacking causality constraints is developed; this is based on ideas from nest operators and nest algebras. Under this framework, the results on causality in Meyer (1990a) and Ravi *et al.* (1990) become quite transparent; moreover, and more importantly, explicit solutions are obtained for direct multirate designs with \mathcal{H}_{∞} and \mathcal{H}_2 performance criteria.

1.1. Setup

To bring in the multirate sampled-data setup, we need to define precisely the two basic elements, the periodic sampler S_r and the (zero-order) hold H_r (the subscript denotes the period): S_r maps a continuous signal to a discrete signal and is defined via

$$\psi = S_{\tau} y \Leftrightarrow \psi(k) = y(k\tau);$$

 H_{τ} maps discrete to continuous via

$$u = H_{\tau} v \Leftrightarrow u(t) = v(k), \quad k\tau \le t < (k+1)\tau.$$

Note that the sampler and hold are synchronized at t = 0. The signals may be vector-valued; in this case, for example, $\psi = S_r y$ simply means



which corresponds to grouping m samplers with the same rate together.

The general multirate sampled-data system is



FIG. 1. The general multirate sampled-data setup.

shown in Fig. 1. We have used continuous arrows for continuous signals and dotted arrows for discrete signals. Here, G is the continuoustime generalized plant with two inputs, the exogenous input w and the control input u, and two outputs, the signal z to be controlled and the measured signal y. \mathcal{S} and \mathcal{H} are multirate sampling and hold operators and are defined as follows:



These correspond to sampling p channels of y periodically with periods m_ih , i = 1, ..., p, respectively, and holding q channels of v with periods n_jh , j = 1, ..., q, respectively. Here m_i and n_j are different integers and h is a real number referred to as the base period. If we partition the signals accordingly

$$y = \begin{bmatrix} y_1 \\ \vdots \\ y_p \end{bmatrix}, \quad \psi = \begin{bmatrix} \psi_1 \\ \vdots \\ \psi_p \end{bmatrix},$$
$$v = \begin{bmatrix} v_1 \\ \vdots \\ v_q \end{bmatrix}, \quad u = \begin{bmatrix} u_1 \\ \vdots \\ u_q \end{bmatrix},$$

then

$$\psi_i(k) = y_i(km_ih), \quad i = 1, \dots, p,$$

$$u_j(t) = v_j(k), \quad kn_jh \le t < (k+1)n_jh,$$

$$i = 1, \dots, q.$$

We shall allow each channel in y and u to be vector-valued as well; thus without loss of generality we can assume that no two m_i are equal and neither are two n_j . K_d is the discrete-time multirate controller, implemented via a microprocessor; it is synchronized with \mathcal{S} and \mathcal{H} in the sense that it inputs a value from the *i*th channel at times $k(m_ih)$ and outputs a value to the *j*th channel at $k(n_ih)$. Figure 1 gives a compact way of describing multirate systems. It is clear that this model captures all multirate systems in which the rates are rationally related, i.e. the ratio of any two rates is rational. Note that any common factor among m_i and n_j can be absorbed into h; thus we can assume without loss of generality that the greatest common factor among m_i and n_j is one. With this condition, for any multirate system in which rates are rationally related, there exists a unique base period h and a unique set of integers m_i and n_j so that the system can be put into the framework of Fig. 1.

Now we introduce a useful notation: Given an operator K and an operator matrix

$$P = \begin{bmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{bmatrix},$$

the associated linear fractional transformation is denoted

$$\mathscr{F}(P, K) = P_{11} + P_{12}K(I - P_{22}K)^{-1}P_{21}.$$

Here we assume that the domains and co-domains of the operators are compatible and the inverse exists.

Throughout the paper, G is linear timeinvariant (LTI) and finite-dimensional and K_d is linear; additional properties of K_d will be discussed in Section 3. The closed-loop map $w \mapsto z$ in Fig. 1 is $\mathcal{F}(G, \mathcal{H}K_d\mathcal{G})$. We can now state our main synthesis problem: design a K_d to give closed-loop stability (to be made precise in Section 4) and achieve the \mathscr{H}_{∞} performance requirement $||\mathscr{F}(G, \mathscr{H}K_d\mathscr{G})|| < \gamma$, where $\gamma > 0$ is a pre-specified performance level and the norm is \mathcal{L}_2 -induced. Note that the performance requirement is defined on the continuous-time map and so intersample behaviour is captured in the design spec. Such continuous-time specs are natural since sampled-data systems operate in a continuous-time environment, though controllers are digital. Necessary and sufficient conditions will be given under which this multirate \mathscr{H}_{∞} control problem is solvable; once solvable, an explicit solution will also be given.

1.2. Organization

The rest of the paper is organized as follows. In Section 2 we present some concepts and facts about nest operators and nest algebras. These have direct applications in subsequent sections.

Section 3 discusses desirable properties for multirate controllers; they are periodicity, causality, and finite-dimensionality. Causality constraints are defined using operators between appropriate nests. This provides a natural and transparent framework for studying causality constraints in multirate systems. Section 4 deals with internal stability of the setup in Fig. 1 and relates it to internal stability of some discrete-time system.

Section 5 contains the main contribution of this paper, namely, an explicit solution to the multirate \mathscr{H}_{∞} control problem. This is achieved by first reducing it to a constrained \mathscr{H}_{∞} model-matching problem and then solving the latter problem using results in Section 2. A frequency-domain approach is used consistently.

In Section 6 we briefly consider the \mathcal{H}_2 -optimal design of general multirate systems. The techniques developed in this paper also yield an explicit solution to the \mathcal{H}_2 problem.

Finally, Section 6 contains some concluding remarks.

The notation is quite standard and will be defined when introduced. Throughout the paper, we choose to use λ -transforms instead of z-transforms, where $\lambda = z^{-1}$; in this case, discrete-time spaces such as \mathcal{H}_2 and \mathcal{H}_x are defined on the open unit disk. Finally, if G is an LTI system, \hat{G} denotes its transfer matrix.

2. PRELIMINARIES

In this section we address some topics and computation on nests and nest algebras which are useful in the sequel. We shall restrict our attention to finite-dimensional spaces; more general treatment can be found in Arveson (1975) and Davidson (1988).

2.1. Nests, nest operators, and nest algebras

Let \mathscr{X} be a finite-dimensional space. A nest in \mathscr{X} , denoted $\{\mathscr{X}_i\}$, is a chain of subspaces in \mathscr{X} , including $\{0\}$ and \mathscr{X} , with the nonincreasing ordering:

$$\mathscr{X} = \mathscr{X}_0 \supseteq \mathscr{X}_1 \supseteq \cdots \supseteq \mathscr{X}_{n-1} \supseteq \mathscr{X}_n = \{0\}.$$

Let \mathscr{X} and \mathscr{Y} be both finite-dimensional inner-product spaces with nests $\{\mathscr{X}_i\}$ and $\{\mathscr{Y}_i\}$ respectively. Assume the two nests have the same number of subspaces, say, n + 1 as above. A linear map $T: \mathscr{X} \to \mathscr{Y}$ is a nest operator if

$$T\mathscr{X}_i \subseteq \mathscr{Y}_i, \quad i = 0, 1, \ldots, n.$$
(1)

This gives n + 1 relations; the first and the last are trivially satisfied. We shall allow repetitions in $\{\mathscr{X}_i\}$ and $\{\mathscr{Y}_i\}$. Thus redundancy may occur in (1) and in the results to follow. However, for computation one can eliminate this redundancy as follows: if $\mathscr{X}_i = \mathscr{X}_{i+1}$, the *i*th relation, namely, $T\mathscr{X}_i \subseteq \mathscr{Y}_i$, is redundant since $\mathscr{Y}_i \supseteq \mathscr{Y}_{i+1}$ and therefore can be eliminated; similarly, if $\mathscr{Y}_i = \mathscr{Y}_{i+1}$, we eliminate the (i + 1)st relation. Let $\Pi_{\mathscr{X}_i}: \mathscr{X} \to \mathscr{X}_i$ and $\Pi_{\mathscr{Y}_i}: \mathscr{Y} \to \mathscr{Y}_i$ be orthogonal projections. Then the condition in (1) is equivalent to

$$(I-\Pi_{\mathscr{Y}_i})T\Pi_{\mathscr{X}_i}=0, \quad i=0, 1, \ldots, n.$$

The set of all such operators is denoted $\mathcal{N}(\{\mathscr{X}_i\}, \{\mathscr{Y}_i\})$ and abbreviated $\mathcal{N}(\{\mathscr{X}_i\})$ if $\{\mathscr{X}_i\} = \{\mathscr{Y}_i\}$. The following properties are straightforward to verify.

Lemma 1.

- (a) If $T_1 \in \mathcal{N}(\{\mathscr{X}_i\}, \{\mathscr{Y}_i\})$ and $T_2 \in \mathcal{N}(\{\mathscr{Y}_i\}, \{\mathscr{X}_i\})$, then $T_2 T_1 \in \mathcal{N}(\{\mathscr{X}_i\}, \{\mathscr{X}_i\})$.
- (b) $\mathcal{N}(\{\mathscr{X}_i\})$ forms an algebra, called nest algebra.
- (c) If $T \in \mathcal{N}(\{\mathscr{X}_i\})$ and T is invertible, then $T^{-1} \in \mathcal{N}(\{\mathscr{X}_i\})$.
- 2.2. Factorization

It is a fact that every operator on \mathscr{X} can be factored as the product of a unitary operator and an operator in $\mathcal{N}(\{\mathscr{X}_i\})$.

Lemma 2. Let T be an operator on \mathscr{X} .

- (a) There exist a unitary operator U_1 on \mathscr{X} and an operator R_1 in $\mathcal{N}(\{\mathscr{X}_i\})$ such that $T = U_1 R_1$.
- (b) There exist an operator R_2 in $\mathcal{N}(\{\mathscr{X}_i\})$ and a unitary operator U_2 on \mathscr{X} such that $T = R_2 U_2$.

Note that R_1 and R_2 are invertible if T is invertible. We shall give an elementary proof of this lemma, for it provides a way to compute such factorizations via the well-known QR factorization.

Proof of Lemma 2. We shall look at part (a); part (b) follows similarly. Since $\mathscr{X}_i \supseteq \mathscr{X}_{i+1}$, we write $(\mathscr{X}_{i+1})_{\mathscr{X}_i}^{\perp}$ as the orthogonal complement of \mathscr{X}_{i+1} in \mathscr{X}_i . Decompose \mathscr{X} into

$$\mathscr{X} = (\mathscr{X}_1)_{\mathscr{X}_0}^{\perp} \oplus (\mathscr{X}_2)_{\mathscr{X}_1}^{\perp} \oplus \cdots \oplus (\mathscr{X}_n)_{\mathscr{X}_{n-1}}^{\perp}$$

It follows that under this decomposition an operator R belongs to $\mathcal{N}(\{\mathscr{X}_i\})$ iff its matrix is block lower-triangular, all the diagonal blocks being square. Thus it suffices to show that for any matrix T on \mathscr{X} we can write $T = U_1R_1$ where U_1 is orthogonal and R_1 is block lower-triangular. This follows from a QR type of factorization for square matrices: $T = U_1R_1$ with U_1 orthogonal and R_1 lower-triangular; partition R_1 accordingly to get that R_1 is also block lower-triangular.

2.3. A distance problem

Finally, we look at a distance problem. Let \mathscr{X} and \mathscr{Y} be finite-dimensional inner-product spaces with nests $\{\mathscr{X}_i\}$ and $\{\mathscr{Y}_i\}$. Let T be an operator $\mathscr{X} \to \mathscr{Y}$. We want to find the distance (via

induced norms) of T to $\mathcal{N}(\{\mathscr{X}_i\}, \{\mathscr{Y}_i\})$, abbreviated \mathcal{N} :

dist
$$(T, \mathcal{N}) := \inf_{Q \in \mathcal{N}} ||T - Q||.$$
 (2)

It is clear that

dist
$$(T, \mathcal{N}) \geq \max ||(I - \Pi_{\mathscr{Y}_i})T\Pi_{\mathscr{X}_i}||.$$

Theorem 1.

dist
$$(T, \mathcal{N}) = \max ||(I - \Pi_{\mathcal{Y}_i})T\Pi_{\mathcal{X}_i}||.$$

This is Corollary 9.2 in Davidson (1988) specialized to operators on finite-dimensional spaces; it is an extension of a result in Parrott (1978) and Davis *et al.* (1982) on normpreserving dilation of operators, which is specialized to matrices below. We denote the Moore-Penrose generalized inverse of a matrix M by M^{\dagger} .

Lemma 3. Assume that A, B, C are fixed matrices of appropriate dimensions. Then

$$\inf_{X} \left\| \begin{bmatrix} C & A \\ X & B \end{bmatrix} \right\| = \max \left\{ \left\| \begin{bmatrix} C & A \end{bmatrix} \right\|, \left\| \begin{bmatrix} A \\ B \end{bmatrix} \right\| \right\} := \alpha.$$

Moreover, a minimizing X is given by

$$X = -BA^*(\alpha I - AA^*)^{\dagger}C.$$

It will be of interest to us how to compute a Q to achieve the infimum in (2); this can be done by sequentially applying Lemma 3:

Step 1. Decompose the spaces \mathscr{X} and \mathscr{Y} :

$$\begin{aligned} \mathscr{X} &= (\mathscr{X}_1)_{\mathscr{X}_0}^{\perp} \oplus (\mathscr{X}_2)_{\mathscr{X}_1}^{\perp} \oplus \cdots \oplus (\mathscr{X}_n)_{\mathscr{X}_{n-1}}^{\perp}, \\ \mathscr{Y} &= (\mathscr{Y}_1)_{\mathscr{Y}_0}^{\perp} \oplus (\mathscr{Y}_2)_{\mathscr{Y}_1}^{\perp} \oplus \cdots \oplus (\mathscr{Y}_n)_{\mathscr{Y}_{n-1}}^{\perp}. \end{aligned}$$

We get matrix representations for T and Q:

$$T = \begin{bmatrix} T_{11} & T_{12} & \cdots & T_{1n} \\ T_{21} & T_{22} & \cdots & T_{2n} \\ \vdots & \vdots & & \vdots \\ T_{n1} & T_{n2} & \cdots & T_{nn} \end{bmatrix},$$
$$Q = \begin{bmatrix} Q_{11} & 0 & \cdots & 0 \\ Q_{21} & Q_{22} & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ Q_{n1} & Q_{n2} & \cdots & Q_{nn} \end{bmatrix},$$

Q being block lower-triangular.

Step 2. Define $X_{ij} = T_{ij} - Q_{ij}$, $i \ge j$, and

$$P = \begin{bmatrix} X_{11} & T_{12} & \cdots & T_{1n} \\ X_{21} & X_{22} & \cdots & T_{2n} \\ \vdots & \vdots & & \vdots \\ X_{n1} & X_{n2} & \cdots & X_{nn} \end{bmatrix}.$$

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The problem reduces to

$$\min_{X_{ij}} \|P\|,$$

where T_{ij} , i < j, are fixed. Minimizing X_{ij} can be selected as follows. First, set $X_{11}, X_{21}, \ldots, X_{n1}$ and X_{n2}, \ldots, X_{nn} to zero. Second, choose X_{22} by Lemma 3 such that the norm of the matrix $(I - \Pi_{\mathscr{Y}_2})P\Pi_{\mathscr{X}_1}$ (obtained by retaining the first two block rows and the last n - 1 block columns in P) is minimized:

$$\| (I - \Pi_{\mathscr{Y}_2}) P \Pi_{\mathscr{X}_1} \|$$

= max { $\| (I - \Pi_{\mathscr{Y}_1}) T \Pi_{\mathscr{X}_1} \|, \| (I - \Pi_{\mathscr{Y}_2}) T \Pi_{\mathscr{X}_2} \|$ }.

Fix this X_{22} . Third, choose $[X_{32} \ X_{33}]$ again by Lemma 3 to minimize

$$\|(I - \Pi_{\mathfrak{Y}_{3}})P\Pi_{\mathfrak{X}_{2}}\| = \max \{\|(I - \Pi_{\mathfrak{Y}_{3}})T\Pi_{\mathfrak{X}_{1}}\|, \|(I - \Pi_{\mathfrak{Y}_{3}})T\Pi_{\mathfrak{X}_{3}}\|\}.$$

In this way, we can find all X_{ij} such that

$$\max_{X_{ij}} ||P|| = \max_{i} ||(I - \Pi_{\mathscr{Y}_i})T\Pi_{\mathscr{X}_i}||.$$

This procedure also gives a constructive proof of the theorem.

3. MULTIRATE SYSTEMS

In this section we shall examine the multirate controller K_d in Fig. 1 as a discrete-time linear operator. To be studied are three basic properties: periodicity; causality; and finite dimensionality.

3.1. Periodicity

The sampled-data controller $\mathscr{H}K_d\mathscr{G}$ is in general time-varying. However, the operation at each channel of \mathscr{G} and \mathscr{H} is periodic. Let

$$l = \text{LCM} \{m_1, \ldots, m_p, n_1, \ldots, n_q\},\$$

where LCM means least common multiple. Thus $\sigma := lh$ is the least common period for all sampling and hold channels, i.e. σ is the least time interval in which the sampling and hold schedule repeats itself. K_d can be chosen so that $\Re K_d \mathcal{G}$ is σ -periodic in continuous time. For this, we need a few definitions.

Let ℓ be the space of sequences, perhaps vector-valued, defined on the time set $\{0, 1, 2, \ldots\}$. Let U be the unit time delay on ℓ and U^{*} the unit time advance. Define the integers

$$\bar{m}_i = \frac{l}{m_i}, \quad i = 1, 2, \dots, p,$$

 $\bar{n}_j = \frac{l}{n_j}, \quad j = 1, 2, \dots, q.$

We say K_d is (m_i, n_j) -periodic if

$$\begin{bmatrix} (U^*)^{\bar{n}_1} & & \\ & \ddots & \\ & & (U^*)^{\bar{n}_d} \end{bmatrix} K_d \begin{bmatrix} U^{\bar{m}_1} & & \\ & \ddots & \\ & & U^{\bar{m}_p} \end{bmatrix}$$
$$= K_d.$$

This means shifting the *i*th input channel by \bar{m}_i time units $(\bar{m}_i m_i h = \sigma)$ corresponds to shifting the *j*th output channel by \bar{n}_j units $(\bar{n}_j n_j h = \sigma)$. Thus $\mathcal{H}K_d\mathcal{S}$ is σ -periodic in continuous time iff K_d is (m_i, n_j) -periodic. Since G is LTI, it follows that the sampled-data system in Fig. 1 is σ -periodic if K_d is (m_i, n_j) -periodic. We shall refer σ as the system period.

Now we lift K_d to get an LTI system. For an integer m > 0, define the discrete lifting operator L_m via $v = L_m v$:

$$\begin{array}{c} & & & \\ & & & \\ & & & \\ & &$$

 L_m maps ℓ to ℓ^m , the external direct sum of m copies of ℓ . If the underlying period for v is τ , then the underlying period for v is $m\tau$. Now extend the input and output spaces of K_d so that the underlying period is σ ; this corresponds to lifting the controller K_d in the following way:

$$\underline{K_d} := \begin{bmatrix} L_{\bar{n}_1} & & \\ & \ddots & \\ & & L_{\bar{n}_q} \end{bmatrix} K_d \begin{bmatrix} L_{\bar{m}_1}^{-1} & & \\ & \ddots & \\ & & & L_{\bar{m}_p}^{-1} \end{bmatrix}.$$

It is an easy matter to check, see e.g. Meyer (1990b), that the lifted controller \underline{K}_d is LTI iff K_d is (m_i, n_j) -periodic.

3.2. Causality

Figure 1 is a real-time system. So for K_d to the implementable, $\mathcal{H}K_d\mathcal{S}$ must be causal in continuous time. This implies that \underline{K}_d , as a single-rate system, must be causal; and moreover, the feedthrough term \underline{D} in \underline{K}_d must satisfy a certain constraint, that is, some blocks in \underline{D} must be zero (Meyer, 1990a; Ravi *et al.*, 1990). Now let us characterize this constraint on \underline{D} using nest operators.

Write $\underline{v} = K_d \psi$; then $\underline{v}(0) = \underline{D} \psi(0)$, where by

definitions

$$\psi(0) = \left(\begin{bmatrix} L_{\bar{m}_1} & & \\ & \ddots & \\ & & L_{\bar{m}_p} \end{bmatrix} \begin{bmatrix} \psi_1 \\ \vdots \\ \psi_p \end{bmatrix} \right) (0)$$
$$= [\psi_1(0)' \cdots \psi_1(\bar{m}_1 - 1)' \cdots \psi_p(0)' \\ \cdots \psi_p(\bar{m}_p - 1)']'.$$

Note that $\psi_i(k)$ is sampled at $t = km_ih$. Similarly,

$$\underline{v}(0) = [v_1(0)' \cdots v_1(\bar{n}_1 - 1)' \cdots v_q(0)' \\ \cdots v_q(\bar{n}_q - 1)']'$$

and $v_j(k)$ occurs at $t = kn_jh$. Let Σ be the set of sampling and hold instants in the interval $[0, \sigma)$ (modulo the base period h), i.e.

$$\Sigma := \left(\bigcup_{i} \{0, m_i, 2m_i, \ldots, l-m_i\}\right)$$
$$\cup \left(\bigcup_{i} \{0, n_i, 2n_j, \ldots, l-n_j\}\right).$$

This is a finite set of, say, n + 1 elements (not counting repetitions); order Σ increasingly $(\sigma_r < \sigma_{r+1})$:

$$\Sigma = \{\sigma_r : r = 0, 1, \ldots, n\}.$$

Let $\psi(0)$ and $\psi(0)$ live in the finite-dimensional spaces \mathscr{X} and \mathscr{Y} repectively. For r = 0, 1, ..., n, define

$$\mathscr{X}_r = \operatorname{span} \{ \psi(0) : \psi_i(k) = 0 \text{ if } km_i < \sigma_r \},$$

$$\mathscr{Y}_r = \operatorname{span} \{ \psi(0) : \psi_i(k) = 0 \text{ if } kn_i < \sigma_r \}.$$

 \mathscr{X}_r and \mathscr{Y}_r correspond to, respectively, the inputs and outputs occurring after and including time $\sigma_r h$. It is easily checked that $\{\mathscr{X}_r\}$ and $\{\mathscr{Y}_r\}$ are nests and that the causality condition on D (the output at time $\sigma_r h$ depends only on inputs up to $\sigma_r h$) is exactly

$$\underline{D}\mathscr{X}_r \subseteq \mathscr{Y}_r, \quad r=0,\,1,\,\ldots\,,\,n.$$

Thus we define D to be (m_i, n_j) -causal if $D \in \mathcal{N}(\{\mathscr{X}_r\}, \{\mathscr{Y}_r\})$. This is the same causality constraint as in Meyer (1990a) and Ravi *et al.* (1990) defined in terms of the elements of D.

For later benefit, we define D to be (m_i, n_i) -strictly causal if

$$\underline{D}\mathscr{X}_r \subseteq \mathscr{Y}_{r+1}, \quad r=0, 1, \ldots, n-1.$$

This means that the output at time $\sigma_{r+1}h$ depends only on inputs up to time $\sigma_r h$.

The following lemma, which is straightforward to prove, justifies our use of terminology from a continuous-time viewpoint.

Lemma 4.

(a) $\mathcal{H}K_d\mathcal{S}$ is causal in continuous time iff \underline{K}_d is causal and \underline{D} is (m_i, n_j) -causal.

(b) $\mathcal{H}K_d\mathcal{G}$ is strictly causal in continuous time iff $\underline{K_d}$ is causal and \underline{D} is (m_i, n_j) -strictly causal.

Some conclusions on causality issues (Meyer, 1990a) are transparent under this new formulation.

Lemma 5.

- (a) If D_1 is (m_i, p_k) -causal and D_2 is (p_k, n_j) causal, then D_2D_1 is (m_i, n_j) -causal; furthermore, if D_1 or D_2 is strictly causal, then D_2D_1 is also strictly causal.
- (b) If D is (m_i, m_i) -causal and invertible, then D^{-1} is (m_i, m_i) -causal.
- (c) If \underline{D} is (m_i, m_i) -strictly causal, then $(I \underline{D})^{-1}$ exists and is (m_i, m_i) -causal.

Proof. Part (a) follows immediately from Lemma 4:

$$\begin{array}{l} D_1, \ D_2 \text{ are causal} \\ \Rightarrow \mathcal{H}D_1\mathcal{S}, \ \mathcal{H}D_2\mathcal{S} \text{ are causal} \\ \text{ in continuous time} \\ \Rightarrow \mathcal{H}D_2D_1\mathcal{S} = \mathcal{H}D_2\mathcal{S}\mathcal{H}D_1\mathcal{S} \text{ is causal} \\ \text{ in continuous time} \\ \Rightarrow D_2D_1 \text{ is causal.} \end{array}$$

Part (a) also follows from Lemma 1(a) by some renumbering of the indices. Part (b) follows directly from Lemma 1(c). For part (c), note that under appropriate decomposition, D is strictly block lower-triangular; so $(I - D)^{-1}$ exists and is (m_i, m_i) -causal [part (b)].

Let us define K_d to be (m_i, n_j) -causal if $\underline{K_d}$ is causal and \underline{D} is (m_i, n_j) -causal.

3.3. Finite dimensionality

We assume K_d is (m_i, n_j) -periodic and -causal. Then \underline{K}_d is LTI and causal. To get finitedimensional difference equations for K_d , we further assume \underline{K}_d is finite-dimensional. Thus \underline{K}_d has a state model

$$\underline{\hat{K}_{d}}(\lambda) = \begin{bmatrix} A & B_{1} & \cdots & B_{p} \\ \hline C_{1} & D_{11} & \cdots & D_{1p} \\ \vdots & \vdots & & \vdots \\ C_{q} & D_{q1} & \cdots & D_{qp} \end{bmatrix}.$$

Let the state for $\underline{K_d}$ be η . The corresponding equations for $\underline{K_d}$ ($\underline{v} = \underline{K_d} \psi$) are

$$\eta(k+1) = A\eta(k) + \sum_{i=1}^{p} B_{i} \psi_{i}(k),$$
$$\psi_{j}(k) = C_{j} \eta(k) + \sum_{i=1}^{p} D_{ji} \psi_{i}(k),$$
$$j = 1, 2, \dots, q.$$

Note that $\psi_i = L_{\bar{m}_i}\psi_i$ and $\psi_j = L_{\bar{n}_i}v_j$. Partitioning

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the matrices accordingly

$$B_{i} = [(B_{i})_{0} \cdots (B_{i})_{\bar{m}_{i}-1}],$$

$$C_{j} = \begin{bmatrix} (C_{j})_{0} \\ \vdots \\ (C_{j})_{\bar{n}_{j}-1} \end{bmatrix},$$

$$D_{ji} = \begin{bmatrix} (D_{ji})_{00} \cdots (D_{ji})_{0,\bar{m}_{i}-1} \\ \vdots & \vdots \\ (D_{ji})_{\bar{n}_{i}-1,0} \cdots (D_{ji})_{\bar{n}_{i}-1,\bar{m}_{i}-1} \end{bmatrix}$$

(certain blocks in D_{ji} must be zero for the causality constraint), we get the difference equations for K_d ($v = K_d \psi$):

$$\eta(k+1) = A\eta(k) + \sum_{i=1}^{p} \sum_{s=0}^{\bar{m}_i - 1} (B_i)_s \psi_i(k\bar{m}_i + s)$$
(3)

$$v_{j}(k\bar{n}_{j}+r) = (C_{j})_{r}\eta(k) + \sum_{i=1}^{p}\sum_{s=0}^{\bar{m}_{i}-1} (D_{ji})_{rs}\psi_{i}(k\bar{m}_{i}+s), \quad (4)$$

where the indices in (4) go as follows: j = 1, 2, ..., q and $r = 0, 1, ..., \bar{n}_j - 1$. These are the equations for implementing K_d on microprocessors and they require only finite memory. Note that the state vector η for K_d is updated every system period σ .

In summary, in this paper we are interested in the class of multirate K_d which are (m_i, n_j) periodic and -causal and finite dimensional; this class is called the admissible class of K_d and can be modeled by difference equations (3) and (4) with $D(m_i, n_j)$ -causal. The corresponding admissible class of \underline{K}_d is characterized by LTI, causal, and finite-dimensional \underline{K}_d with the same constraint on D.

The causality constraint, namely, that D must be a nest operator, is the new feature in lifted multirate systems, which is the main concern in the subsequent designs. A seemingly easy way out would be to take D = 0, which corresponds to delay the control input u by a system period σ . However, we would like to argue that this would result in serious performance degradation since for complex multirate systems, the system periods are usually appreciably large.

4. INTERNAL STABILITY

In this section we look at stability of Fig. 1. We assume the continuous G is LTI, causal, and finite-dimensional; partition G as follows:

$$\begin{bmatrix} z \\ y \end{bmatrix} = \begin{bmatrix} G_{11} & G_{12} \\ G_{21} & G_{22} \end{bmatrix} \begin{bmatrix} w \\ u \end{bmatrix}.$$

G has a state model (assuming further that G_{22} is



FIG. 2. For stability analysis.

strictly causal)

$$\hat{G}(s) = \begin{bmatrix} A & B_1 & B_2 \\ \hline C_1 & D_{11} & D_{12} \\ \hline C_2 & D_{21} & 0 \end{bmatrix}$$

Let the plant state be x and the controller state be η (K_d is admissible). Note that the system in Fig. 1 is σ -periodic. Define the continuous-time vector

$$x_{sd}(t) := \begin{bmatrix} x(t) \\ \eta(k) \end{bmatrix}, \quad k\sigma \leq t < (k+1)\sigma.$$

The (autonomous) system in Fig. 1 is internally stable, or K_d internally stabilizes G, if for any initial value $x_{sd}(t_0)$, $0 \le t_0 < \sigma$, $x_{sd}(t) \rightarrow 0$ as $t \rightarrow \infty$.

In the definition, w = 0; so Fig. 1 reduces to Fig. 2, where we assume G_{22} has the same state as G. Moving \mathscr{S} and \mathscr{H} around the loop and defining $G_{22d} = \mathscr{G}G_{22}\mathscr{H}$, the multirate discretization of G_{22} , we arrive at a multirate discrete-time system. Now lift K_d as before and G_{22d} by

$$\underline{G_{22d}} = \begin{bmatrix} L_{\bar{m}_1} & & \\ & \ddots & \\ & & L_{\bar{m}_p} \end{bmatrix} G_{22d} \begin{bmatrix} L_{\bar{n}_1}^{-1} & & \\ & \ddots & \\ & & & L_{\bar{n}_q}^{-1} \end{bmatrix}$$

to get the lifted system in Fig. 3. Because G_{22} is LTI and strictly causal, G_{22d} is (n_j, m_i) -periodic and -strictly causal. Thus G_{22d} is LTI and causal with D_{22d} (n_j, m_i) -strictly causal. So Fig. 3 gives an LTI discrete system. In fact, a state model for G_{22d} can be obtained (Meyer, 1990b; also via Lemma 7 below); its state being $\xi := S_{\sigma}x$, or $\xi(k) = x(k\sigma)$.

Let us see that Fig. 3 is well-posed, i.e. the matrix $I - D_{22d}D$ is invertible, where D is the feedthrough term of K_d . This follows from Lemma 5: $D_{22d}D$ is (m_i, m_i) -strictly causal [Lemma 5(a)] and so $I - D_{22d}D$ is invertible



FIG. 3. The lifted system for stability.

[Lemma 5(c)]. This also implies that the multirate system of Fig. 1 is well-posed.

The system in Fig. 3 is internally stable, or $\underline{K_d}$ internally stabilizes $\underline{G_{22d}}$ if for any initial states $\xi(0)$ and $\eta(0)$,

$$\begin{bmatrix} \xi(k) \\ \eta(k) \end{bmatrix} \to 0 \quad \text{as} \quad k \to \infty.$$

It is clear that Fig. 3 is internally stable if Fig. 1 is.

Theorem 2. K_d internally stabilizes G iff $\underline{K_d}$ internally stabilizes G_{22d} .

Proof. Suppose \underline{K}_d internally stabilizes \underline{G}_{22d} . It suffices to show that $x(t) \rightarrow 0$ as $t \rightarrow \infty$. Internal stability of Fig. 3 implies that $y(k) \rightarrow 0$ as $k \rightarrow \infty$ in Fig. 3 and hence $u(t) \rightarrow 0$ as $t \rightarrow \infty$ in Fig. 2. Now since for $k\sigma \le t < (k+1)\sigma$,

$$x(t) = \mathrm{e}^{(t-k\sigma)A}\xi(k) + \int_{k\sigma}^{t} \mathrm{e}^{(t-\tau)A}B_{2}u(\tau)\,\mathrm{d}\tau,$$

it follows that
$$x(t) \rightarrow 0$$
 as $t \rightarrow \infty$.

Sufficient conditions for internal stability to be achievable are that (A, B_2) and (C_2, A) are stabilizable and detectable respectively, and that the system period σ is non-pathological in a certain sense, see e.g. Francis and Georgiou (1988), Longhi (1992), and Qiu and Chen (1992).

5. *H*_x-OPTIMAL CONTROL

With reference to Fig. 1, we now study the main synthesis problem: design an admissible K_d that internally stabilizes G and achieves the continuous-time \mathcal{H}_{∞} performance requirement $||\mathcal{F}(G, \mathcal{H}K_d\mathcal{S})|| < \gamma$, where γ is pre-specified and positive. By proper scaling, we can always take $\gamma = 1$.

The general idea in the solution is to reduce the multirate sampled-data problem to a discrete \mathscr{H}_{∞} model-matching problem with the causality constraint and then solve the constrained problem explicitly using techniques presented in Section 2 on nest operators and nest algebras. A special case of the reduction process was reported in Qiu and Chen (1992) where a uniform sampling rate and a uniform hold rate are assumed. The solution process is complex enough to require several distinct steps. Appropriate connections to some recent work on \mathscr{H}_{∞} control are made in each step.

We start with a state model for G:

$$\hat{G}(s) = \begin{bmatrix} A & B_1 & B_2 \\ \hline C_1 & 0 & D_{12} \\ C_2 & 0 & 0 \end{bmatrix}.$$

As we saw in the preceding section, the zero block in D_{22} guarantees the well-posedness of the closed-loop multirate system in Fig. 1. For $||\mathcal{F}(G, \mathcal{H}K_d\mathcal{S})||$ to be finite, we must have $D_{21} = 0$. The zero block in D_{11} is for a technical simplification, as in the single-rate case in, e.g. Bamieh and Pearson (1992a) and Hayakawa *et al.* (1992). We shall assume that (A, B_2) is stabilizable and (C_2, A) is detectable.

5.1. \mathcal{H}_{∞} discretization

The original problem is posed in continuous time; so the first step is to recast it as a discrete-time problem with time-varying control. The reduction is based on recent advances in \mathcal{H}_{∞} sampled-data control in the single-rate setting.

Introduce the discrete sampling operator $S_m: \ell \to \ell$ defined via

$$\psi = S_m \phi \Leftrightarrow \psi(k) = \phi(km)$$

and the discrete hold operator $H_n: \ell \to \ell$ via

$$v = H_n \phi \Leftrightarrow v(kn+r) = \phi(k),$$

$$r = 0, 1, \dots, n-1.$$

It is easily checked that $S_{m,h} = S_{m,S_h}$ and $H_{n,h} = H_h H_{n,j}$. So the multirate sampling and hold operators \mathscr{S} and \mathscr{H} can be factored as

$$\mathcal{S} = \begin{bmatrix} S_{m_1} & & \\ & \ddots & \\ & & S_{m_p} \end{bmatrix} S_h,$$
$$\mathcal{H} = H_h \begin{bmatrix} H_{n_1} & & \\ & \ddots & \\ & & H_{n_q} \end{bmatrix}.$$

Defining

$$K_{d1} = \begin{bmatrix} H_{n_1} & & \\ & \ddots & \\ & & H_{n_q} \end{bmatrix} K_d \begin{bmatrix} S_{m_1} & & \\ & \ddots & \\ & & S_{m_p} \end{bmatrix},$$
(5)

we can view Fig. 1 as a fictitious single-rate system but with a time-varying controller K_{d1} as in Fig. 4. Now the single-rate results in, e.g. Bamieh and Pearson (1992a), are applicable.



FIG. 4. An equivalent single-rate system.



FIG. 5. \mathscr{H}_{∞} discretized system.

Let $\underline{D}_{11h}: \mathscr{L}_2[0, h) \to \mathscr{L}_2[0, h)$ be defined by

$$(D_{11h}w)(t) = C_1 \int_0^t e^{(t-\tau)A} B_1 w(\tau) \,\mathrm{d}\tau$$

and assume

$$\|\underline{D}_{11h}\| < 1$$

Since D_{11h} is the restriction of $\mathscr{F}(G, \mathscr{H}K_d\mathscr{S})$ on $\mathscr{L}_2[0, h)$, this condition is necessary for $||\mathscr{F}(G, \mathscr{H}K_d\mathscr{S})|| < 1$; how to verify this condition was studied in Bamieh and Pearson (1992a).

For the multirate sampled-data \mathcal{H}_x problem, invoke the single-rate results to get the equivalent discrete-time system (with finitedimensional input and output spaces) shown in Fig. 5 and the equivalent discrete-time problem: design K_{d1} to give internal stability and achieve $\|\mathcal{F}(G_d, K_{d1})\| < 1$, where the norm now is ℓ_2 -induced. The \mathcal{H}_x discretization G_d (for $\gamma = 1$) is LTI and causal and has a state model

$$\hat{G}_{d}(\lambda) = \begin{bmatrix} A_{d} & B_{1d} & B_{2d} \\ \hline C_{1d} & D_{11d} & D_{12d} \\ \hline C_{2d} & 0 & 0 \end{bmatrix}.$$

The computation of the matrices in \hat{G}_d is given in, e.g. Bamieh and Pearson (1992a) and Hayakawa *et al.* (1992).

In this way, we arrive at an equivalent discrete \mathscr{H}_{x} problem; however, K_{d1} is constrained to be of the form in (5) with K_{d} admissible.

5.2. Discrete lifting

The system of Fig. 5 is single-rate with the underlying period being h. The next step is to lift to get an LTI configuration with underlying period σ . Partition G_d as usual:

$$G_d = \begin{bmatrix} G_{11d} & G_{12d} \\ G_{21d} & G_{22d} \end{bmatrix}.$$



Define K_d as before and

$$\underline{G_{d}} = \begin{bmatrix} L_{l} & & & \\ & L_{\tilde{m}_{1}}S_{m_{1}} & & \\ & & \ddots & \\ & & & L_{\tilde{m}_{p}}S_{m_{p}} \end{bmatrix}$$

$$G_{d} \begin{bmatrix} L_{l}^{-1} & & & \\ & H_{n_{1}}L_{\tilde{n}_{1}}^{-1} & & \\ & & \ddots & \\ & & & H_{n_{q}}L_{\tilde{n}_{q}}^{-1} \end{bmatrix}$$

to get the lifted system of Fig. 6, where $\omega = L_t \omega$ and $\zeta = L_t \zeta$. Since G_d is LTI, causal, and finite-dimensional with G_{22d} strictly causal, it is an easy exercise to verify the following properties of G_d .

Lemma 6. \underline{G}_d is LTI, causal, and finitedimensional. Moreover, the feedthrough term D_{22d} of G_{22d} is (n_j, m_i) -strictly causal.

In fact, a state model for \underline{G}_d can be obtained using the lemma below.

Let P be a discrete-time system with state ξ and transfer matrix

$$\hat{P}(\lambda) = \begin{bmatrix} A & B \\ \hline C & D \end{bmatrix}$$

Let m, n, \overline{m} , \overline{n} , l be positive integers such that

$$m\bar{m} = n\bar{n} = l.$$

Define

$$\underline{P} := L_{\bar{m}} S_m P H_n L_{\bar{n}}^{-1}$$

and the characteristic function on integers

$$\chi_{(p,q)}(r) = \begin{cases} 1, & p \le r < q \\ 0, & \text{else.} \end{cases}$$

Lemma 7. A state model for \underline{P} is

$$\hat{P}(\lambda) = \begin{bmatrix} A^{l} & \sum_{r=0}^{n-1} A^{l-1-r}B & \sum_{r=n}^{2n-1} A^{l-1-r}B & \cdots & \sum_{r=l-n}^{l-1} A^{l-1-r}B \\ \hline C & D_{00} & D_{01} & \cdots & D_{0,\bar{n}-1} \\ \hline CA^{m} & D_{10} & D_{11} & \cdots & D_{1,\bar{n}-1} \\ \vdots & \vdots & \vdots & & \vdots \\ CA^{l-m} & D_{\bar{m}-1,0} & D_{\bar{m}-1,1} & \cdots & D_{\bar{m}-1,\bar{n}-1} \end{bmatrix}$$

where

$$D_{ij} = D\chi_{[m,(j+1)n]}(im) + \sum_{r=jn}^{(j+1)n-1} CA^{im-1-r}B\chi_{[0,im]}(r).$$

The corresponding state vector is $\xi = S_l \xi$.

The lemma can be proven by manipulating the input-output equations for *P*. Note that the transfer matrices for all blocks in \underline{G}_d can be obtained from this lemma; for example, for the (1, 1) block, namely, $\underline{G}_{11d} = L_l G_{11d} L_l^{-1}$, we take m = n = 1 and $\bar{m} = \bar{n} = l$ in the lemma to get

$$\hat{G}_{11d}(\lambda) = \begin{bmatrix}
A_d^l & A_d^{l-1}B_{1d} & A_d^{l-2}B_{1d} & \cdots & B_{1d} \\
\hline C_{1d} & D_{11d} & 0 & \cdots & 0 \\
C_{1d}A_d & C_{1d}B_{1d} & D_{11d} & \cdots & 0 \\
\vdots & \vdots & \vdots & & \vdots \\
C_{1d}A_d^{l-1} & C_{1d}A_d^{l-2}B_{1d} & C_{1d}A_d^{l-3}B_{1d} & \cdots & D_{11d}
\end{bmatrix}$$

This realization is also given in Khargonekar et al. (1985).

From the definitions of \underline{K}_d and \underline{G}_d , we get after some algebra that the closed-loop map $\mathscr{F}(\underline{G}_d, \underline{K}_d)$ in Fig. 6 equals $L_l \mathscr{F}(G_d, K_{d1}) L_l^{-1}$. So $\|\mathscr{F}(\underline{G}_d, \underline{K}_d)\| = \|\mathscr{F}(G_d, K_{d1})\|$ since L_l is normpreserving. Thus the equivalent LTI problem is now: Design an admissible \underline{K}_d that internally stabilizes \underline{G}_d and achieves $\|\mathscr{F}(\underline{G}_d, \underline{K}_d)\|_{\infty} < 1$. Notice that the feedthrough term $\underline{K}_d(0)$ must be (m_i, n_i) -causal; so this is a constrained \mathscr{H}_{∞} control problem in discrete time.

5.3. Constrained model-matching problem

Now we use the controller parametrization in Meyer (1990a) and Ravi *et al.* (1990) to reduce the problem further to a model-matching problem. In order to internally stabilize \underline{G}_{d} , it suffices to internally stabilize G_{22d} .

Bring in a doubly-coprime factorization for \hat{G}_{22d} :

$$\hat{\underline{G}}_{\underline{22d}} = \hat{N}\hat{M}^{-1} = \hat{M}^{-1}\hat{N} \begin{bmatrix} \hat{X} & -\hat{Y} \\ -\hat{N} & \hat{M} \end{bmatrix} \begin{bmatrix} \hat{M} & \hat{Y} \\ \hat{N} & \hat{X} \end{bmatrix} = I$$

with the conditions:

$$\hat{M}(0) = I, \quad \tilde{M}(0) = I, \\ \hat{N}(0) = \hat{N}(0) = D_{22d}, \\ \hat{X}(0) = I, \quad \hat{X}(0) = I, \\ \hat{Y}(0) = \hat{Y}(0) = 0.$$

The standard procedure in Francis (1987) yields such a factorization. Since D_{22d} is (n_j, m_i) -strictly causal, it follows from Meyer (1990a) and Ravi *et al.* (1990) that the set of admissible \underline{K}_d which provide internal stability is parametrized by

$$\frac{\hat{K}_d}{\hat{Q}} = (\hat{Y} - \hat{M}\hat{Q})(\hat{X} - \hat{N}\hat{Q})^{-1},$$

$$\hat{Q} \in \mathcal{RH}_{\infty}, \quad \hat{Q}(0) \quad (m_i, n_j) \text{-causal.}$$

Note that the causality constraint on $\frac{\hat{K}_d}{\text{on}}$ translates exactly to the same constraint on

Q(0). Now define the three $\Re \mathcal{H}_{\infty}$ matrices as in Francis (1987)

$$\hat{T}_1 = \underline{\hat{G}_{11d}} + \underline{\hat{G}_{12d}}\hat{M}\hat{Y}\underline{\hat{G}_{21d}}$$
$$\hat{T}_2 = \underline{\hat{G}_{12d}}\hat{M}$$
$$\hat{T}_3 = \tilde{M}\hat{G}_{21d}$$

to get the closed-loop transfer matrix of Fig. 6

$$\mathscr{F}(\underline{\hat{G}_d},\underline{\hat{K}_d})=\hat{T}_1-\hat{T}_2\hat{Q}\hat{T}_3.$$

Recall in Section 3 that $\hat{Q}(0)$ is (m_i, n_j) -causal iff $\hat{Q}(0) \in \mathcal{N}(\{\mathscr{U}_r\}, \{\mathscr{Y}_r\})$, abbreviated \mathcal{N} , where the nests $\{\mathscr{U}_r\}$ and $\{\mathscr{Y}_r\}$ were defined in Section 3. In this way we arrive at the constrained \mathscr{H}_{∞} model-matching problem: Find $\hat{Q} \in \mathscr{RH}_{\infty}$ with $\hat{Q}(0) \in \mathcal{N}$ such that

$$\|\hat{T}_1 - \hat{T}_2\hat{Q}\hat{T}_3\|_{\infty} < 1.$$

If such a \hat{Q} exists, we say the multirate \mathcal{H}_{∞} problem is solvable.

We note here that Voulgaris and Bamieh (1993) reported a different procedure which converts a multirate \mathcal{H}_{∞} problem into a discrete model-matching problem.

5.4. An explicit solution

Let us focus on the constrained \mathscr{H}_{∞} modelmatching problem. We write $\hat{T}^{\sim}(\lambda)$ for $\hat{T}(\lambda^{-1})'$. For regularity, we need the following assumption:

for every λ on the unit circle, $\hat{T}_2(\lambda)$ and $\hat{T}_3(\lambda)$ are both injective.

This assumption guarantees existence of an inner-outer factorization $\hat{T}_2 = \hat{T}_{2i}\hat{T}_{2o}$ and a co-inner-outer factorization $\hat{T}_3 = \hat{T}_{3co}\hat{T}_{3ci}$ with \hat{T}_{2o} and \hat{T}_{3co} both invertible over $\Re \mathscr{H}_{\infty}$. We claim that these factorizations can be performed in such a way that $\hat{T}_{2o}(0) \in \mathcal{N}(\{\mathscr{Y}_r\})$ and $\hat{T}_{3co}(0) \in \mathcal{N}(\{\mathscr{Y}_r\})$. To see this, start with $\hat{T}_2 = \hat{T}_{2i}\hat{T}_{2o}$ with $\hat{T}_{2o}(0)$ not necessarily in $\mathcal{N}(\{\mathscr{Y}_r\})$. By Lemma 2, we can write $\hat{T}_{2o}(0) = U_1R_1$, where U_1 is orthogonal and $R_1 \in \mathcal{N}(\{\mathscr{Y}_r\})$. Then redefine the inner factor to be $\hat{T}_{2i}U_1$ and the outer factor to

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be $U'_1 \hat{T}_{2o}$ to get $\hat{T}_2 = (\hat{T}_{2i} U_1)(U'_1 \hat{T}_{2o})$, which gives the desired conclusion: $(U'_1 \hat{T}_{2o})(0) = R_1 \in \mathcal{N}(\{\mathcal{Y}_r\})$. A similar argument applies to the co-inner-outer factorization of \hat{T}_{3co} , where a dual factorization $\hat{T}_{3co}(0) = R_2 U_2$ should be used.

The computation of the required matrix factorizations follows from the proof of Lemma 2: First, change coordinates in \mathcal{X} and \mathcal{Y} so that

$$\mathscr{X} = (\mathscr{X}_1)_{\mathscr{X}_0}^{\perp} \oplus (\mathscr{X}_2)_{\mathscr{X}_1}^{\perp} \oplus \cdots \oplus (\mathscr{X}_n)_{\mathscr{X}_{n-1}}^{\perp}$$
$$\mathscr{Y} = (\mathscr{Y}_1)_{\mathscr{Y}_0}^{\perp} \oplus (\mathscr{Y}_2)_{\mathscr{Y}_2}^{\perp} \oplus \cdots \oplus (\mathscr{Y}_n)_{\mathscr{Y}_{n-1}}^{\perp}.$$

This corresponds to permuting the components in \mathscr{X} and \mathscr{Y} according to the order of times when they occur. Second, do standard QR type factorizations to get the matrices under the new coordinates, see the proof of Lemma 2. Finally, change coordinates back via permutations to get the desired matrices.

Now bring in an inner-outer factorization $\hat{T}_2 = \hat{T}_{2i} \hat{T}_{2o}$ and a co-inner-outer factorization $\hat{T}_3 = \hat{T}_{3co} \hat{T}_{3ci}$ with \hat{T}_{2o}^{-1} , $\hat{T}_{3co}^{-1} \in \mathcal{RH}_{\infty}$, $\hat{T}_{2o}(0) \in \mathcal{N}(\{\mathcal{Y}_r\})$, and $\hat{T}_{3co}(0) \in \mathcal{N}(\{\mathcal{H}_r\})$. Apply unitary transformations to $\hat{T}_1 - \hat{T}_2 \hat{Q} \hat{T}_3$ and define

$$\hat{R} = \begin{bmatrix} \hat{R}_{11} & \hat{R}_{12} \\ \hat{R}_{21} & \hat{R}_{22} \end{bmatrix}$$
$$:= \begin{bmatrix} \hat{T}_{2i} \\ I - \hat{T}_{2i} \hat{T}_{2i} \end{bmatrix} \hat{T}_1 [\hat{T}_{3ci} \quad I - \hat{T}_{3ci} \hat{T}_{3ci}]. \quad (6)$$

The constrained model-matching problem is equivalent to the following four-block problem of finding a $\hat{Q} \in \Re \mathcal{H}_{\infty}$ with $\hat{Q}(0) \in \mathcal{N}$ such that

$$\left\| \begin{bmatrix} \hat{R}_{11} - \hat{T}_{2o} \hat{Q} \hat{T}_{3co} & \hat{R}_{12} \\ \hat{R}_{21} & \hat{R}_{22} \end{bmatrix} \right\|_{\infty} < 1.$$

Define $\hat{Q}_1 = \hat{T}_{2o}\hat{Q}\hat{T}_{3co}$. Then $\hat{Q}_1 \in \mathcal{RH}_{\infty}$ iff $\hat{Q} \in \mathcal{RH}_{\infty}$ and $\hat{Q}_1(0) \in \mathcal{N}$ iff $\hat{Q}(0) \in \mathcal{N}$ (Lemma 1). Therefore, the above four-block problem further simplifies to a problem of finding a $\hat{Q}_1 \in \mathcal{RH}_{\infty}$ with $\hat{Q}_1(0) \in \mathcal{N}$ such that

$$\left\| \begin{bmatrix} \hat{R}_{11} - \hat{Q}_1 & \hat{R}_{12} \\ \hat{R}_{21} & \hat{R}_{22} \end{bmatrix} \right\|_{\infty} < 1.$$
 (7)

Dropping the causality constraint on $\hat{Q}_1(0)$ temporarily allows us to parametrize all \hat{Q}_1 in $\Re \mathcal{H}_{\infty}$ achieving (7). We know from Feintuch and Francis (1985) that there exists a $\hat{Q}_1 \in \Re \mathcal{H}_{\infty}$ such that (7) holds iff

$$\left\| \begin{bmatrix} \Pi_{\mathcal{H}_{2}^{\perp}} & 0\\ 0 & I \end{bmatrix} \hat{R} \right\|_{\mathcal{H}_{2} \oplus \mathcal{L}_{2}} < 1, \tag{8}$$

where \hat{R} is regarded as a multiplication operator mapping $\mathscr{L}_2 \oplus \mathscr{L}_2$ to itself and $\hat{R}|_{\mathscr{H}_2 \oplus \mathscr{L}_2}$ is the restriction of \hat{R} to the domain $\mathscr{H}_2 \oplus \mathscr{L}_2$. If (8) is satisfied, then a procedure in Glover *et al.* (1991) allows us to find an \mathcal{RH}_{x} matrix

$$\hat{K} = \begin{bmatrix} \hat{K}_{11} & \hat{K}_{12} \\ \hat{K}_{21} & \hat{K}_{22} \end{bmatrix}$$

with \hat{K}_{12}^{-1} , $\hat{K}_{21}^{-1} \in \Re \mathcal{H}_{\infty}$ and $\|\hat{K}_{22}\|_{\infty} < 1$ such that all $\hat{Q}_1 \in \Re \mathcal{H}_{\infty}$ satisfying (7) are characterized by

$$\hat{Q}_1 = \mathcal{F}(\hat{K}, \hat{Q}_2), \quad \hat{Q}_2 \in \mathcal{RH}_{\infty}, \quad \|\hat{Q}_2\|_{\infty} < 1.$$

We refer to Glover *et al.* (1991) for the details of checking inequality (8) and the expression of \hat{K} . Hereafter, we shall assume that (8) is true. This is also necessary for the solvability of the multirate \mathscr{H}_{∞} problem.

In general $\hat{K}_{22}(0) \neq 0$, so $\hat{Q}_1(0)$ depends on $\hat{Q}_2(0)$ in a linear fractional manner. However, it is possible to simplify this relation by introducing another linear fractional transformation (Qiu and Chen, 1992);

$$\hat{Q}_2 = \mathscr{F}(V, \, \hat{Q}_3).$$

Here V, partitioned as usual, is a constant unitary matrix with V_{12} , V_{21} nonsingular. It follows that the mapping $\hat{Q}_3 \mapsto \hat{Q}_2$ is bijective from the open unit ball of $\Re \mathcal{H}_{\infty}$ onto itself (Redheffer, 1960). Thus all \hat{Q}_1 satisfying (7) can be re-parametrized by

$$\hat{Q}_1 = \mathscr{F}[\hat{K}, \mathscr{F}(V, \hat{Q}_3)] = \mathscr{F}(\hat{L}, \hat{Q}_3), \quad \hat{Q}_3 \in \mathscr{RH}_{\infty}, \quad ||\hat{Q}_3||_{\infty} < 1,$$

where \hat{L} , partitioned as usual, can be written in terms of \hat{K} and V:

$$\hat{L} = \begin{bmatrix} \hat{K}_{11} + \hat{K}_{12}V_{11}(I - \hat{K}_{22}V_{11})^{-1}\hat{K}_{21} \\ V_{21}(I - \hat{K}_{22}V_{11})^{-1}\hat{K}_{21} \\ \hat{K}_{12}(I - V_{11}\hat{K}_{22})^{-1}V_{12} \\ V_{21}(I - \hat{K}_{22}V_{11})^{-1}\hat{K}_{22}V_{12} + V_{22} \end{bmatrix}.$$

For $\hat{L}_{22}(0) = 0$, we choose the unitary matrix V to be

$$V = \begin{bmatrix} \hat{K}_{22}'(0) \\ [I - \hat{K}_{22}(0)\hat{K}_{22}'(0)]^{1/2} \\ & \begin{bmatrix} I - \hat{K}_{22}'(0)\hat{K}_{22}(0) \end{bmatrix}^{1/2} \\ & -\hat{K}_{22}(0) \end{bmatrix}.$$

It can be checked that $\hat{L}_{12}(0)$ and $\hat{L}_{21}(0)$ are still nonsingular.

To recap, the set of all $\hat{Q}_1 \in \Re \mathscr{H}_{\infty}$ achieving (7) is parametrized by

$$\hat{Q}_1 = \mathcal{F}(\hat{L}, \hat{Q}_3), \quad \hat{Q}_3 \in \mathcal{RH}_{\infty}, \quad \|\hat{Q}_3\|_{\infty} < 1.$$

Here \hat{L} has the desirable properties that $\hat{L}_{22}(0) = 0$, $\hat{L}_{12}(0)$ and $\hat{L}_{21}(0)$ are nonsingular. Thus

$$\hat{Q}_1(0) = \hat{L}_{11}(0) + \hat{L}_{12}(0)\hat{Q}_3(0)\hat{L}_{21}(0).$$
 (9)

This is now an affine function $\hat{Q}_3(0) \mapsto \hat{Q}_1(0)$. Now we bring in the causality constraint on $\hat{Q}_1(0)$. Our goal is to find a $\hat{Q}_3 \in \mathcal{RH}_{\infty}$ with $\|\hat{Q}_3\|_{\infty} < 1$ such that $\hat{Q}_1(0)$ in (9) lies in $\mathcal{N}(\{\mathcal{H}_r\}, \{\mathcal{Y}_r\})$. Since $\hat{Q}_1(0)$ depends only on $\hat{Q}_3(0)$ and in general $\|\hat{Q}_3\|_{\infty} \ge \|\hat{Q}_3(0)\|$, the equivalent problem is to find a constant matrix $\hat{Q}_3(0)$ with $\|\hat{Q}_3(0)\| < 1$ such that $\hat{Q}_1(0) \in \mathcal{N}$.

Now we use Lemma 2 to reduce the problem to a distance problem. Introduce matrix factorizations (Lemma 2)

$$\hat{L}_{12}(0) = R_1 U_1, \quad \hat{L}_{21}(0) = -U_2 R_2,$$

where R_1 , R_2 , U_1 , U_2 are all invertible, U_1 , U_2 are orthogonal, and R_1 , R_2 belongs to the nest algebras $\mathcal{N}(\{\mathscr{Y}_r\})$, $\mathcal{N}(\{\mathscr{X}_r\})$ respectively. Substitute the factorizations into (9) and pre- and post-multiply by R_1^{-1} and R_2^{-1} respectively to get

$$R_1^{-1}\hat{Q}_1(0)R_2^{-1} = R_1^{-1}\hat{L}_{11}(0)R_2^{-1} - U_1\hat{Q}_3(0)U_2.$$

Define

$$W := R_1^{-1} \hat{Q}_1(0) R_2^{-1}, \quad T := R_1^{-1} \hat{L}_{11}(0) R_2^{-1},$$
$$P := U_1 \hat{Q}_3(0) U_2.$$

It follows that $\hat{Q}_1(0) \in \mathcal{N}(\{\mathscr{X}_r\}, \{\mathscr{Y}_r\})$ iff $W \in \mathcal{N}(\{\mathscr{X}_r\}, \{\mathscr{Y}_r\})$ (Lemma 1) and $||\hat{Q}_3(0)|| < 1$ iff ||P|| < 1. Therefore, we arrive at the following equivalent matrix problem:

Given T, find P with ||P|| < 1 such that $W = T - P \in \mathcal{N}$.

This is equivalent to the problem of finding $W \in \mathcal{N}$ such that ||T - W|| < 1, which can be solved via the distance problem studied in Theorem 1:

Theorem 3. The matrix problem is solvable, i.e. there exists a matrix P with ||P|| < 1 such that $T - P \in \mathcal{N}$, iff the quantity

$$\mu := \operatorname{dist} \left(T, \, \mathcal{N} \right) = \max \left\{ \| (I - \Pi_{\mathcal{Y}_{r}}) T \Pi_{\mathcal{X}_{r}} \| \right\}. \tag{10}$$

is less than one.

Let $W_{opt} \in \mathcal{N}$ achieve the distance, i.e. $||T - W_{opt}|| = \mu$. If $\mu < 1$, then $P := T - W_{opt}$ solves the matrix problem with $||P|| = \mu$.

How to compute μ and W_{opt} were discussed in the procedure given at the end of Section 2: After a change of coordinates in \mathscr{X} and \mathscr{Y} , which corresponds to permuting their components chronologically, μ can be found via computing the spectral norms of several matrices and W_{opt} via sequentially applying Lemma 3. If $\mu < 1$, we can backtrack to get

$$P = T - W_{opt},$$

$$\hat{Q}_{3} = U'_{1}PU'_{2},$$

$$\hat{Q} = \hat{T}_{2o}^{-1} \mathscr{F}(\hat{L}, \hat{Q}_{3}) \hat{T}_{3co}^{-1}.$$

This \hat{Q} solves the multirate \mathscr{H}_{∞} control problem.

To summarize, let us list the solvability conditions for the multirate \mathcal{H}_{∞} control problem

$$\begin{split} \|\mathscr{F}(G, \mathscr{H}K_{d}\mathscr{G})\| < 1; \\ \text{(a)} \quad \|D_{11h}\| < 1; \\ \text{(b)} \quad \left\| \begin{bmatrix} \Pi_{\mathscr{H}_{2}} & 0\\ 0 & I \end{bmatrix} \hat{R} \right\|_{\mathscr{H}_{2} \oplus \mathscr{L}_{2}} \| < 1; \\ \text{(c)} \quad \mu < 1. \end{split}$$

Condition (a) was studied in detail in Bamieh and Pearson (1992a) and would usually be satisfied for a reasonable design since normally the base period h is much smaller than the system period σ . Condition (b) is the solvability condition for a standard four-block \mathcal{H}_{∞} problem, see e.g. Glover *et al.* (1991) for checking this condition. When Conditions (a) and (b) hold, Condition (c) amounts to computing the norms of several constant matrices.

Finally, we remark that multirate \mathcal{H}_{∞} controllers which are arbitrarily close to optimality can be computed based on the solvability Conditions (a)–(c) (with proper scaling) and a standard bisection search.

6. \mathcal{H}_2 -OPTIMAL CONTROL

In this section we use the techniques developed to solve explicitly a general multirate \mathcal{H}_2 -optimal model-matching problem. The model-matching problem arises in multirate control problems from either a sampled-data point of view (Voulgaris and Bamieh, 1993; Qiu and Chen, 1992) or from a discrete-time LQG point of view (Meyer, 1992).

The problem is as follows: design a $\hat{Q} \in \Re \mathcal{H}_{\pi}$ with $\hat{Q}(0)$ being (m_i, n_j) -causal such that the \mathcal{H}_2 -norm of the transfer matrix $\hat{T}_1 - \hat{T}_2 \hat{Q} \hat{T}_3$ is minimized, i.e.,

$$\min_{\hat{Q} \in \mathscr{RH}_{x}, \hat{Q}(0) \in \mathcal{N}} \| \hat{T}_{1} - \hat{T}_{2} \hat{Q} \hat{T}_{3} \|_{2}, \qquad (11)$$

where \hat{T}_i are all in $\Re \mathcal{H}_{\infty}$. Here we shall make the same regularity assumption as in Section 5:

For every λ on the unit circle, $\hat{T}_2(\lambda)$ and $\hat{T}_3(\lambda)$ are injective.

As in Section 5, we bring in an inner-outer factorization $\hat{T}_2 = \hat{T}_{2i}\hat{T}_{2o}$ and a co-inner-outer factorization $\hat{T}_3 = \hat{T}_{3co}\hat{T}_{3ci}$ with \hat{T}_{2o}^{-1} , $\hat{T}_{3co}^{-1} \in \mathcal{RH}_{\infty}$, $\hat{T}_{2o}(0) \in \mathcal{N}(\{\mathcal{U}_r\})$, and $\hat{T}_{3co}(0) \in \mathcal{N}(\{\mathcal{U}_r\})$. Defining \hat{R} as in (6), we get

$$\begin{split} \|\hat{T}_{1} - \hat{T}_{2}\hat{Q}\hat{T}_{3}\|_{2}^{2} &= \left\| \begin{bmatrix} \hat{T}_{2i} \\ I - \hat{T}_{2i}\hat{T}_{2i} \end{bmatrix} (\hat{T}_{1} - \hat{T}_{2}\hat{Q}\hat{T}_{3}) \\ &\times [\hat{T}_{3ci} \quad I - \hat{T}_{3ci}\hat{T}_{3ci}] \right\|_{2}^{2} \\ &= \left\| \begin{bmatrix} \hat{R}_{11} - \hat{T}_{2o}\hat{Q}\hat{T}_{3co} & \hat{R}_{12} \\ \hat{R}_{21} & \hat{R}_{22} \end{bmatrix} \right\|_{2}^{2} \\ &= \|\hat{R}_{11} - \hat{T}_{2o}\hat{Q}\hat{T}_{3co}\|_{2}^{2} + \|\hat{R}_{12}\|_{2}^{2} \\ &+ \|\hat{R}_{21}\|_{2}^{2} + \|\hat{R}_{22}\|_{2}^{2}. \end{split}$$

The last three terms are independent of \hat{Q} ; so the problem in (11) reduces to minimizing only the first term. Define $\hat{Q}_1 = \hat{T}_{2o}\hat{Q}\hat{T}_{3co}$. We have $\hat{Q}_1 \in \mathcal{RH}_{\infty}$ iff $\hat{Q} \in \mathcal{RH}_{\infty}$ and $\hat{Q}_1(0) \in \mathcal{N}$ iff $\hat{Q}(0) \in \mathcal{N}$. It follows then

$$\inf_{\hat{Q} \in \mathcal{RH}_{x}, \hat{Q}(0) \in \mathcal{N}} \|\hat{R}_{11} - \hat{T}_{2o}\hat{Q}\hat{T}_{3co}\|_{2}^{2} \\
= \inf_{\hat{Q}_{1} \in \mathcal{RH}_{x}, \hat{Q}_{1}(0) \in \mathcal{N}} \|\hat{R}_{11} - \hat{Q}_{1}\|_{2}^{2} \\
= \|\Pi_{\mathcal{H}}\hat{R}_{11}\|_{2}^{2} + \|\Pi_{\mathcal{N}}R_{110}\|_{2}^{2},$$

where R_{110} is the constant term in \hat{R}_{11} and $\Pi_{\mathcal{N}^{\perp}}R_{110}$ is the projection of the matrix R_{110} to the subspace \mathcal{N}^{\perp} . (The set of matrices in \mathcal{N} can be regarded as a subspace in the space of matrices mapping \mathscr{X} to \mathscr{Y} ; thus with the inner product defined as

$$\langle A, B \rangle :=$$
trace $(A'B),$

 \mathcal{N} has an orthogonal complement \mathcal{N}^{\perp} .) The optimal \hat{Q}_1 is given by the sum of $\prod_{\mathcal{N}} R_{110}$ and the strictly causal part of \hat{R}_{11} , i.e.

$$\hat{Q}_{1,opt} = \prod_{\mathcal{N}} R_{110} + \lambda \prod_{\mathcal{H}_2} (\lambda^{-1} \hat{R}_{11}).$$

On summarizing, we have derived the following result.

Theorem 4. The optimal
$$\hat{Q}$$
 in (11) is given by

$$\hat{Q}_{opt} = \hat{T}_{2o}^{-1} [\Pi_{\mathcal{N}} R_{110} + \lambda \Pi_{\mathcal{H}_2} (\lambda^{-1} \hat{R}_{11})] \hat{T}_{3co}^{-1}$$

and the optimal model matching error by

$$\min_{\hat{Q} \in \mathcal{RR}_{\star}, \hat{Q}(0) \in \mathcal{N}} \| \hat{T}_1 - \hat{T}_2 \hat{Q} \hat{T}_3 \|_2^2$$

= $\| \Pi_{\mathcal{R}_2^{\perp}} \hat{R}_{11} \|_2^2 + \| \Pi_{\mathcal{N}^{\perp}} R_{110} \|_2^2$
+ $\| \hat{R}_{12} \|_2^2 + \| \hat{R}_{21} \|_2^2 + \| \hat{R}_{22} \|_2^2.$

7. CONCLUSIONS

In this paper we introduced a new framework based on nest operators for handling causality constraints in multirate systems. This framework allows us to develop explicit solutions to syntheses of general multirate control systems with \mathcal{H}_2 and \mathcal{H}_{∞} performance criteria.

The results in this paper are presented in an operator setting; for example, the solution techniques in Sections 5 and 6 are developed in the frequency domain. For computational efficiency, it would be useful to develop a time-domain approach via state-space methods; this would make a good project for future research.

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