



Team Theory: An Extension to Predictive Control

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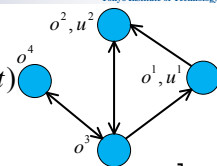
1. Introduction
2. State Feedback Predictive Control Law
3. Distributed Synthesis Procedure
4. Conclusions and Future Works



Discrete Time Linear Stochastic System

Distributed Control ¹⁾

$$\sum_i \begin{cases} x(t+1) = Ax(t) + Bu(t) + Ww(t) \\ o(t) = Fx(t) + Gu(t) + v(t) \end{cases}$$



$$u(t) = [u^1(t), u^2(t), \dots, u^m(t)]^T, o(t) = [o^1(t), o^2(t), \dots, o^p(t)]^T,$$

$$x(0) = x_0, t = 0, 1, \dots, T. \quad \underline{m \text{ control stations}}$$

$$O_i = \{(\tau, k) \mid \tau = 0, 1, \dots, t; k = 1, 2, \dots, p\} \quad \underline{p \text{ observation posts}}$$

$$y^i(t) = \{o^k(\tau) \mid (\tau, k) \in Y_i \subset O_i\}$$

observation data utilized by control station i

$$u^i(t) = \gamma^i(t, y^i(t))$$



Distributed Control Problem

The **common goal** for all control stations is as follows.
Problem 1¹⁾ team

$$\min_u E \left\{ \sum_{t=1}^T (x(t+1))^T \underline{Q} x(t+1) + u(t)^T \underline{R} u(t) \right\}$$

expectation

$\underline{Q} \geq 0$
 $\underline{R} > 0$

subject to

$$U = \{u^i(t) = \gamma^i(t, y^i(t)) \mid t = 0, 1, \dots, T; i = 1, 2, \dots, m\}$$

Remark 1¹⁾

$$\underline{Y}_t = O_t \quad \rightarrow \quad \underline{\text{classical}} \text{ information structure}$$

$$\underline{Y}_t^i \neq O_t \quad \rightarrow \quad \underline{\text{nonclassical}} \text{ information structure}$$



LQG with Nonclassical Information Structure

Remark 2¹⁾

- (A) If information structure is nonclassical, then optimal solution of LQG control problem $\gamma^{opt} \in \mathcal{S}$ is not always an affine function ($\gamma^{opt}(y) \neq Ky + k$).
- (B) If we restrict $\gamma \in \mathcal{S}$ to an affine function and information structure is nonclassical, then LQG control problem is in general nonconvex optimization problem.



We will consider the special case.



Static Team Problem

Definition 1¹⁾

If no element of $\hat{u} = \{u^j(\tau) \mid j = 1, 2, \dots, m; \tau = 1, 2, \dots, t\}$ affects $y^i(t)$, then we call the **distributed control problem** the **static team problem**.

Theorem 1¹⁾

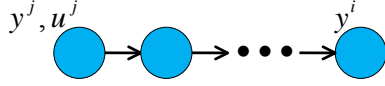
Static team problem is convex optimization problem and the only optimal solution is an affine function.

Partially Nested Information Structure

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Definition 2^{1), 2)}

If what u^j affects y^i implies $y^j \subset y^i$ for all i, j , then the information structure is called **partially nested**.



Theorem 2¹⁾

If the information structure is **partially nested**, then the **distributed control problem** is equivalent to the **static team problem**.

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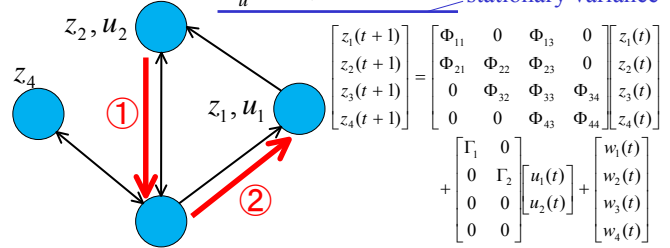
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Distributed Control by Covariance Constraints

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Problem 2^{6), 7)}

$\min_u E \left\{ \|z\|^2 + \|u\|^2 \right\}$ stationary variance



$$u_1(t) = \mu_1(\bar{z}_1(t), \bar{z}_2(t-2), \bar{z}_3(t-1), \bar{z}_4(t-2)) \quad \bar{z}_i(t) = \begin{bmatrix} z_i(t) \\ z_i(t-1) \\ \vdots \end{bmatrix}$$

$$u_2(t) = \mu_2(\bar{z}_1(t-1), \bar{z}_2(t), \bar{z}_3(t-1), \bar{z}_4(t-2))$$

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Distributed Control by Covariance Constraints

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$$u_1(t) = \mu_1(\bar{z}_1(t), \bar{z}_2(t-2), \bar{z}_3(t-1), \bar{z}_4(t-2))$$

$$u_2(t) = \mu_2(\bar{z}_1(t-1), \bar{z}_2(t), \bar{z}_3(t-1), \bar{z}_4(t-2))$$

Time delay is at most 2-steps.

$$u_1(t) = \bar{\mu}_1(z(t-2), w_1(t-2), w_1(t-1), w_3(t-2))$$

$$u_2(t) = \bar{\mu}_2(z(t-2), w_1(t-2), w_2(t-2), w_2(t-1), w_3(t-2))$$

$$z(t+1) = \Phi z(t) + \Gamma u(t) + w(t)$$

Time delay is at most 2-steps.

$$x(t+1) = Ax(t) + Bu(t) + Ww(t)$$

$$x(t) = \begin{bmatrix} z(t)^T & w(t-1)^T & w(t-2)^T \\ x_1(t) & x_2(t) & \dots & x_{12}(t) \end{bmatrix}^T$$

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Distributed Control by Covariance Constraints

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The **covariance constraints** are as follows.

$$\gamma \geq E(\|z\|^2 + \|u\|^2) = E(\|x\|^2 + \|u\|^2) - 8$$

$$0 = Ew_2(t-1)u_1(t) = Ex_6(t)u_1(t)$$

$$0 = Ew_2(t-2)u_1(t) = Ex_{10}(t)u_1(t)$$

$$0 = Ew_3(t-1)u_1(t) = Ex_7(t)u_1(t)$$

$$0 = Ew_4(t-1)u_1(t) = Ex_8(t)u_1(t)$$

$$0 = Ew_4(t-2)u_1(t) = Ex_{12}(t)u_1(t)$$

$$0 = Ew_1(t-1)u_2(t) = Ex_5(t)u_2(t)$$

$$0 = Ew_3(t-1)u_2(t) = Ex_7(t)u_2(t)$$

$$0 = Ew_4(t-1)u_2(t) = Ex_8(t)u_2(t)$$

$$0 = Ew_4(t-2)u_2(t) = Ex_{12}(t)u_2(t)$$

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Outline

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Discrete Time Linear Stochastic System

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We will consider the following system:

$$\sum \begin{cases} x(t+1) = Ax(t) + Bu(t) + w(t) \\ y(t) = Cx(t) + v(t) \end{cases} \quad \text{white noise}$$

where $t \in \mathcal{Z}_+$, $x(t) \in \mathcal{R}^{n_x}$, $u(t) \in \mathcal{R}^{n_u}$, $y(t) \in \mathcal{R}^{n_y}$

$$\mathbf{E} x(0) = \mathbf{E} w(t) = \mathbf{E} v(t) = 0$$

$$\mathbf{E} x(0)x^T(0) = I, \quad \mathbf{E} w(t)x^T(0) = 0$$

$$\mathbf{E} w(j)w^T(k) = \mathbf{E} v(j)v^T(k) = \mathbf{E} y(j)y^T(k) = 0 \quad j \neq k$$

$$\mathbf{E} x(j)w^T(k) = 0 \quad j \leq k.$$

Assumption 1

The information structure is **partially nested**.

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LQG with Covariance Constraints

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Problem 3¹²⁾

$$\min_{\mu_i} \mathbf{E} x^T(N) P_{xx} x(N) + \sum_{t=0}^{N-1} \mathbf{E} \begin{bmatrix} x(t) \\ u(t) \end{bmatrix}^T Q \begin{bmatrix} x(t) \\ u(t) \end{bmatrix}$$

subject to $x(t+1) = Ax(t) + Bu(t) + w(t)$

$$y(t) = Cx(t) + v(t)$$

$$\mathcal{X}(t) = (x(0), x(1), \dots, x(t))$$

$$u(t) = \mu_i(\mathcal{X}(t)) \quad Q_i \in \mathcal{S}^{n_x+n_u}, \underline{Q} > 0$$

symmetric matrix

$$\mathbf{E} \begin{bmatrix} x(t) \\ u(t) \end{bmatrix}^T Q_i \begin{bmatrix} x(t) \\ u(t) \end{bmatrix} \leq \gamma_i$$

$$i = 1, 2, \dots, m \quad \text{covariance constraints}$$

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Property of Problem 3

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Remark 3

Problem 3 itself is not always a convex optimization problem. Because $\underline{Q} > 0$ implies that objective function is convex, but $Q_i \in \mathcal{S}^{n_x+n_u}$ implies that constraints are not always convex.

Theorem 3¹²⁾

Problem 3 is reduced to a generalized eigenvalue problem¹⁹⁾.
 convex optimization problem involving LMI

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Property of Trace

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Remark 4(trace)

$$\mathbf{E} \begin{bmatrix} x(t) \\ u(t) \end{bmatrix}^T Q \begin{bmatrix} x(t) \\ u(t) \end{bmatrix} = \text{Tr} QV(x(t), u(t))$$

$$V(x(t), u(t)) = \begin{bmatrix} V_{xx}(x(t)) & V_{xu}(x(t), u(t)) \\ V_{xu}^T(x(t), u(t)) & V_{uu}(u(t)) \end{bmatrix} := \mathbf{E} \begin{bmatrix} x(t) \\ u(t) \end{bmatrix} \begin{bmatrix} x(t) \\ u(t) \end{bmatrix}^T$$

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An Extension to Predictive Control

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We propose the following predictive control problem.

Problem 4

$$\min_{\mu_k} \text{Tr} P_{xx} V_{xx}(x(t+N|t)) + \sum_{k=0}^{N-1} \text{Tr} QV(x(t+k|t), u(t+k|t))$$

prediction time
current time

subject to $x(t+1|t) = Ax(t|t) + Bu(t|t) + w(t|t)$

$$y(t|t) = Cx(t|t) + v(t|t) \quad \text{symmetric matrix}$$

$$\mathcal{X}(t+k|t) = (x(t|t), x(t+1|t), \dots, x(t+k|t))$$

$$u(t+k|t) = \mu_k(\mathcal{X}(t+k|t)) \quad Q_i \in \mathcal{S}^{n_x+n_u}, \underline{Q} > 0$$

$$\text{Tr} Q_i V(x(t+k|t), u(t+k|t)) \leq \gamma_i \quad i = 1, 2, \dots, m$$

polyhedron $\mathbf{E} \begin{bmatrix} x(t+k|t) \\ u(t+k|t) \\ y(t+k|t) \end{bmatrix} \in \mathcal{D}, \quad 0 \in \mathcal{D}$

covariance constraints
mean constraints

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Property of Problem 4

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Remark 5

Problem 4 itself is not always a convex optimization problem. Because $\underline{Q} > 0$ implies that objective function is convex, but $Q_i \in \mathcal{S}^{n_x+n_u}$ implies that constraints are not always convex.

Lemma 1(stability)

If the following conditions are satisfied, then the closed loop system is asymptotically stable.

$$\text{Tr} QV(x(t+N), \mu_N^*(x(t+N))) + \text{Tr} P_{xx} V_{xx}(x(t+N+1)) \leq \text{Tr} P_{xx} V_{xx}(x(t+N)) \quad \text{stabilizable input}$$

$$x(t+N) \in \mathcal{O}_{\infty} \quad \text{maximal output admissible set}$$

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Proof of Lemma 1

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Proof of Lemma 1

Let $J(x(t), \mu_k^*, N)$ be a Lyapunov function $J(x(t), \mu_k^*, N)$ is defined as follows.

$$J(x(t), \mu_k^*, N) := \min_{\mu_k} \text{Tr} P_{xx} V_{xx}(x(t+N)) + \sum_{k=0}^{N-1} \text{Tr} QV(x(t+k), u(t+k))$$

Then, we obtain from the conditions

$$J(x(t+1), \mu_k^*, N) = \text{Tr} P_{xx} V_{xx}(x(t+N+1)) + \min_{\mu_k} \sum_{k=0}^{N-1} \text{Tr} QV(x(t+k+1), u(t+k+1))$$

$$\leq \text{Tr} P_{xx} V_{xx}(x(t+N+1)) + \min_{\mu_k} \sum_{k=1}^{N-1} \text{Tr} QV(x(t+k), u(t+k)) +$$

$$+ \text{Tr} QV(x(t+N), \mu_N^*(x(t+N)))$$

$$J(x(t+1), \mu_k^*, N) - J(x(t), \mu_k^*, N)$$

$$\leq \text{Tr} QV(x(t+N), \mu_N^*(x(t+N))) + \text{Tr} P_{xx} V_{xx}(x(t+N+1)) -$$

$$- \text{Tr} P_{xx} V_{xx}(x(t+N)) - \min_{\mu_k} \text{Tr} QV(x(t), u(t)) \leq - \min_{\mu_k} \text{Tr} QV(x(t), u(t)) \leq 0,$$

$$\min_{\mu_k} \text{Tr} QV(x(t), u(t)) = 0 \Leftrightarrow \min_{\mu_k} V(x(t), u(t)) = 0.$$

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Problem 5

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We rewrite **Problem 4** as **Problem 5**.

Problem 5

$$\min_{\hat{U}} \text{Tr } P_{xx} V_{xx}(x(t+N|t)) + \mathbf{E} \left\{ \begin{bmatrix} x^T(t|t) & W^T \end{bmatrix} \hat{Y}_{ki} \begin{bmatrix} x(t|t) \\ W \end{bmatrix} + U^T \Phi U + 2U^T \Psi^T \begin{bmatrix} x(t|t) \\ W \end{bmatrix} \right\}$$

$$\text{subject to } \mathbf{E} \left\{ \begin{bmatrix} x^T(t|t) & W^T \end{bmatrix} \hat{Y}_{ki} \begin{bmatrix} x(t|t) \\ W \end{bmatrix} + U^T \Phi_{ki} U + 2U^T \Psi_{ki}^T \begin{bmatrix} x(t|t) \\ W \end{bmatrix} \right\} \leq \gamma_i$$

$$i = 1, 2, \dots, m \quad k = 0, 1, \dots, N-1 \quad \dots (1)$$

$$\mathbf{E} \left\{ \Theta_{xW} \begin{bmatrix} x(t|t) \\ W \end{bmatrix} + \Theta_U U \right\} \leq \Gamma \quad \dots (2)$$

$$U := \begin{bmatrix} u(t|t) \\ u(t+1|t) \\ \vdots \\ u(t+N-1|t) \end{bmatrix}, \quad W := \begin{bmatrix} w(t|t) \\ w(t+1|t) \\ \vdots \\ w(t+N-1|t) \end{bmatrix}$$

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Optimality Conditions of Problem 5

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$$\mathbf{E} \left\{ 2\Phi U + 2\Psi^T \begin{bmatrix} x(t|t) \\ W \end{bmatrix} \right\} + \Theta_U^T \lambda^j + 2 \sum_{k=0}^{N-1} \sum_{i=1}^m \lambda_{ki}^q \left(\mathbf{E} \left\{ \Phi_{ki} U + \Psi_{ki}^T \begin{bmatrix} x(t|t) \\ W \end{bmatrix} \right\} \right) = 0 \quad \dots (3)$$

$$\lambda_{ki}^q \left(\mathbf{E} \left\{ \begin{bmatrix} x^T(t|t) & W^T \end{bmatrix} \hat{Y}_{ki} \begin{bmatrix} x(t|t) \\ W \end{bmatrix} + U^T \Phi_{ki} U + 2U^T \Psi_{ki}^T \begin{bmatrix} x(t|t) \\ W \end{bmatrix} \right\} - \gamma_i \right) = 0 \quad \dots (4)$$

$$\lambda_j^i \left(\mathbf{E} \left\{ \Theta_{xW}^j \begin{bmatrix} x(t|t) \\ W \end{bmatrix} + \Theta_U^j U \right\} - \Gamma^j \right) = 0 \quad \dots (5)$$

$$\Theta_{xW} := \begin{bmatrix} \Theta_{xW}^1 & \Theta_{xW}^2 & \dots & \Theta_{xW}^r \end{bmatrix}, \quad \Theta_U := \begin{bmatrix} \Theta_U^1 & \Theta_U^2 & \dots & \Theta_U^r \end{bmatrix}$$

$$\Gamma := \begin{bmatrix} \Gamma^1 & \Gamma^2 & \dots & \Gamma^r \end{bmatrix}, \quad \lambda_{ki}^q \geq 0, \quad \lambda_j^i \geq 0, \quad \lambda^j := [\lambda_1^j \quad \lambda_2^j \quad \dots \quad \lambda_r^j]$$

$$i = 1, 2, \dots, m \quad k = 0, 1, \dots, N-1 \quad j = 1, 2, \dots, r$$

$$\mathbf{E} \left\{ \begin{bmatrix} x^T(t|t) & W^T \end{bmatrix} \hat{Y}_{ki} \begin{bmatrix} x(t|t) \\ W \end{bmatrix} + U^T \Phi_{ki} U + 2U^T \Psi_{ki}^T \begin{bmatrix} x(t|t) \\ W \end{bmatrix} \right\} \leq \gamma_i$$

$$\mathbf{E} \left\{ \Theta_{xW} \begin{bmatrix} x(t|t) \\ W \end{bmatrix} + \Theta_U U \right\} \leq \Gamma, \quad \hat{\Phi} := \Phi + \sum_{k=0}^{N-1} \sum_{i=1}^m \tilde{\lambda}_{ki}^q \tilde{\Phi}_{ki} \geq 0, \quad \hat{\Psi} := \Psi + \sum_{k=0}^{N-1} \sum_{i=1}^m \tilde{\lambda}_{ki}^q \tilde{\Psi}_{ki}$$

$$\dots (6)$$

※ “~” means that corresponding constraints are active.

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Optimal Solutions of Problem 5

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We will consider **4 patterns**.

i) condition (1) and condition (2) are inactive

$$U := -\Phi^{-1} \Psi^T \begin{bmatrix} x(t|t) \\ W \end{bmatrix}$$

ii) condition (1) is active, but condition (2) is inactive

We can obtain an optimal solution by solving a generalized eigenvalue problem¹⁹⁾ from **Theorem 3**.¹²⁾

iii) condition (1) is inactive, but condition (2) is active

We can obtain an optimal solution explicitly¹⁷⁾.

iv) condition (1) and condition (2) are active

We can obtain an optimal solution by solving a following problem.

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Problem 6

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Lemma 2

If **condition (1)** and **condition (2)** are **active**, then **Problem 5** is reduced to **Problem 6**.

Problem 6

$$\max_{s_1, s_2, \tilde{\lambda}_j^i, \tilde{\lambda}_{ki}^q} s_1$$

$$\text{subject to } \mathbf{E} \left[\begin{array}{c} -s_1 + s_2 + \sum_{k=0}^{N-1} \sum_{i=1}^m \tilde{\lambda}_{ki}^q \left(\begin{bmatrix} x^T(t|t) & W^T \end{bmatrix} \hat{Y}_{ki} \begin{bmatrix} x(t|t) \\ W \end{bmatrix} - \gamma_i \right) \hat{\Psi}^T \begin{bmatrix} x(t|t) \\ W \end{bmatrix} \\ \begin{bmatrix} x^T(t|t) & W^T \end{bmatrix} \hat{\Psi} \\ \hat{\Phi} \end{array} \right] \geq 0$$

$$\mathbf{E} \left[\begin{array}{c} -2s_2 \\ \tilde{\lambda}_j^i \tilde{\Theta}_U \\ \tilde{\Theta}_U^T \tilde{\lambda}_j^i \\ \hat{\Phi} \end{array} \right] \geq 0$$

$$s_1 \in \mathcal{R}, \quad s_2 \in \mathcal{R}, \quad \tilde{\lambda}_j^i > 0, \quad \tilde{\lambda}_{ki}^q > 0, \quad \hat{\Phi} \geq 0$$

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Implementation Methodologies

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We will consider two approaches for implementation. First approach is **Model Predictive Control approach (MPC approach)**. And second approach is **Multi-Parametric Quadratic Programming approach (mp-QP approach)**.

Algorithm 1 (MPC approach)

Initial Condition: $t := 0$

Step 1: Compute **Problem 5**.

Step 2: Input $u(t) := \mu_0(x(t), W)$.

Step 3: Let $t := t + 1$ and go to **Step 1**.

How to compute?



future work

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mp-QP Approach

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Algorithm 2 (mp-QP approach)

Initial Condition: $t := 0$

Step 1: Look up an optimal solution in a table.

Step 2: Input $u(t) := \mu_0(x(t), W)$.

Step 3: Let $t := t + 1$ and go to **Step 1**.

How to get a table and search an optimal solution?



future work

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	information	computing	
①	global	global	→ centralized control
②	global	local	→ distributed computing
③	local	global	→ centralized control
④	local	local	→ distributed control

The type of control laws that we proposed in the previous section was ① or ③ as shown above. Those are **not distributed control laws** but **centralized control laws**.

We propose control laws those type is ② or ④ **future work**



We will consider the following system and LQ control problem.

$$\Sigma^m : \begin{bmatrix} x_1(t+1) \\ x_2(t+1) \\ x_3(t+1) \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \end{bmatrix} + \begin{bmatrix} B_1 & 0 \\ 0 & 0 \\ 0 & B_2 \end{bmatrix} \begin{bmatrix} u_1(t) \\ u_2(t) \end{bmatrix}$$

$$\Sigma_1^m : \begin{bmatrix} x_1(t+1) \\ x_2(t+1) \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} + \begin{bmatrix} B_1 \\ 0 \end{bmatrix} u_1(t)$$

$$\Sigma_2^m : \begin{bmatrix} x_2(t+1) \\ x_3(t+1) \end{bmatrix} = \begin{bmatrix} A_{22} & A_{23} \\ A_{32} & A_{33} \end{bmatrix} \begin{bmatrix} x_2(t) \\ x_3(t) \end{bmatrix} + \begin{bmatrix} 0 \\ B_2 \end{bmatrix} u_2(t)$$

$$\tilde{\Sigma}^m : \begin{bmatrix} x_1(t+1) \\ x_2(t+1) \\ x_2(t+1) \\ x_3(t+1) \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} & 0 & A_{13} \\ A_{21} & A_{22} & 0 & A_{23} \\ A_{21} & 0 & A_{22} & A_{23} \\ A_{31} & 0 & A_{32} & A_{33} \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_2(t) \\ x_3(t) \end{bmatrix} + \begin{bmatrix} B_1 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & B_2 \end{bmatrix} \begin{bmatrix} u_1(t) \\ u_2(t) \end{bmatrix}$$



Theorem 4²⁰⁾

If K_1 and K_2 are chosen to stabilize and optimize the decoupled subsystems as shown below, then the original system is stabilized, but this is a suboptimal control law for the original system.

$$u_1(t) = K_1 \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}, \quad u_2(t) = K_2 \begin{bmatrix} x_2(t) \\ x_3(t) \end{bmatrix}$$

future work

→ We will consider optimality and relation with covariance and mean constraints.



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Conclusions

- We have proposed a predictive control problem with covariance constraints and showed optimal solutions.
- We have discussed distributed synthesis procedure.

Future Works

- Considering non-convexity of Problem 4
- Considering implementation methodologies
- An extension to output feedback control law
- Considering information structures more precisely
- Considering decomposition methodologies



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