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Robust Optimal Iterative Learning Control with Model Uncertainty

Tong Duy Son, Goele Pipeleers and Jan Swevers

Abstract—In this paper we present an approach to deal with model uncertainty in norm-optimal iterative learning control (ILC). Model uncertainty generally degrades the convergence and performance of conventional learning algorithms. To deal with model uncertainty, a robust worst-case norm-optimal ILC is introduced. The problem is then reformulated as a convex minimization problem, which can be solved efficiently to generate the control signal. The paper also investigates the relationship between the proposed approach and conventional norm-optimal ILC; where it is found that our design method is equivalent to conventional norm-optimal ILC with trial-varying learning gains. Finally, simulation results of the presented technique are given.

I. INTRODUCTION

Iterative learning control (ILC) has been widely adopted in control applications as an effective approach to improve the performance of repetitive processes [1], [2]. The key idea of ILC is to update the control signal iteratively based on measured data from previous trials such that the output converges to the given reference trajectory. Most ILC update laws use the system model as a basis of the learning algorithm and convergence analysis. Since system models are never perfect in practical applications, accounting for model uncertainty in the ILC design and analysis is important. This paper presents an ILC approach that is robust against model uncertainty.

The robustness of a variety of ILC approaches has been discussed in literature: inverse model-based ILC [3], linear ILC [4], norm-optimal ILC [5], two dimensional learning system [6], and gradient-based ILC algorithms [7]. In general, these papers derive ILC convergence conditions. Some papers present ILC designs that explicitly account for model uncertainty to improve robust performance and convergence. In [8], the authors consider higher order ILC, while [9] investigate the choice of time-varying filtering for robust convergence algorithms. [10] designs a robust ILC that account for interval uncertainty on each impulse response of the lifted system representation, which results in a large implementation effort. An extension of this analysis uses a parametric uncertainty model for the lifted system representation [11]. Since $\mathcal{H}_\infty$ norm based design techniques

are a common approach to deal with model uncertainty in robust feedback control design, they have also been exploited to design robust ILCs in both frequency-domain, using the z-domain representation, and time-domain, using the lifted system representation [12]–[15].

In this paper, we propose a robust optimal ILC approach taking into account model uncertainty. In order to represent the system models in the ILC algorithm, we first consider the nominal plant, weighting filter and unstructured uncertainty models in the frequency domain representation [16]. Then these models are converted into lifted models. The robust ILC controller is formulated as a min-max problem with a quadratic cost function to minimize its worst-case value under model uncertainty. Here, we show that the worst-case value can be found as the solution of a dual minimization problem. Accordingly, the min-max problem is reformulated as a convex optimization problem, yielding a global optimal solution. This work is different from [11] and [15], which have established robust worst-case ILC algorithms: [11] considers parametric uncertainty while [15] is based on $\mathcal{H}_\infty$ control theory. Moreover, strong duality is investigated in our worst-case problem leading to a more intuitive solution. Finally, we show that the proposed approach can achieve monotonic convergence of the tracking error.

As an additional contribution of the paper, the equivalence between the solution of the proposed robust ILC and classical norm-optimal ILC [17] with trial-varying weights is discussed. Even though some works have already discussed the importance of weight matrices in convergence analysis and converged performance of norm-optimal ILC [15], [18], they only consider fixed weights for all trials. Here, we will demonstrate the change of weights trial-by-trial in order to achieve robustness, which also provides more insight into the effects of weights on robustness and convergence speed of norm-optimal ILC with model uncertainty.

The remainder of this paper is organized as follows. Section II provides the background on norm-optimal ILC and then presents the robust ILC problem. Section III formulates the developed optimal ILC approach, and section IV compares the developed robust ILC with conventional norm-optimal ILC. Simulation results are given in Section V, and Section VI concludes this paper.

II. PROBLEM FORMULATION

A. System representation

The ILC design is considered in discrete time, where the discrete time instants are labeled by $k = 0, 1, \dots$ and q

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denotes the forward time shift operator. The trials are labeled by the subscript $j = 0, 1, \dots$. Each trial comprises N time samples and prior to each trial the plant is returned to the same initial conditions, which are assumed zero without loss of generality [1]. The robust ILC design considers linear time-invariant (LTI), single-input single-output (SISO) systems that are subject to unstructured additive uncertainty. That is, the method accounts for a set of systems $P_\Delta(q)$ of the following form:

$$P_\Delta(q) = \hat{P}(q) + \Delta(q)W(q), \quad \Delta(q) \in \mathcal{B}_\Delta, \quad (1a)$$

with

$$\mathcal{B}_\Delta = \{\Delta(q) = \text{stable, causal LTI system} : \|\Delta(q)\|_\infty \leq 1\}, \quad (1b)$$

where $\|\cdot\|_\infty$ is the $\mathcal{H}_\infty$ norm. $\hat{P}(q)$ is the nominal plant model and the weight $W(q)$ determines the size of the uncertainty. $\hat{P}(q)$, $W(q)$, and $\Delta(q)$ are stable transfer functions. Both $\hat{P}(q)$ and $W(q)$ are assumed to have relative degree 1. The system input in trial j is denoted by $u_j(k)$, and $y_j(k)$ is the system output.

The ILC design is formulated in the trial domain, relying on the lifted system representation [1]. The input and output samples during the trial are grouped into large vectors

$$\mathbf{u}_j = [u_j(0) \quad u_j(1) \quad \cdots \quad u_j(N-1)]^T, \\ \mathbf{y}_j = [y_j(1) \quad y_j(2) \quad \cdots \quad y_j(N)]^T,$$

and the plant dynamics are reformulated between $\mathbf{u}_j$ and $\mathbf{y}_j$:

$$\mathbf{y}_j = \mathbf{P}_\Delta \mathbf{u}_j. \quad (2)$$

Let $\hat{p}(k)$, $\delta(k)$ and $w(k)$ denote the impulse responses of $\hat{P}(q)$, $\Delta(q)$ and $W(q)$, respectively, and let T be the Toeplitz operator:

$$T(x_1, x_2, \dots, x_N) := \begin{bmatrix} x_1 & 0 & \cdots & 0 \\ x_2 & x_1 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ x_N & \cdots & x_2 & x_1 \end{bmatrix}, \quad (3)$$

then $\mathbf{P}_\Delta$ is given by

$$\mathbf{P}_\Delta = \hat{\mathbf{P}} + \Delta \mathbf{W}, \quad (4)$$

where

$$\hat{\mathbf{P}} = T(\hat{p}(1), \hat{p}(2), \dots, \hat{p}(N)), \\ \Delta = T(\delta(0), \delta(1), \dots, \delta(N-1)), \\ \mathbf{W} = T(w(1), w(2), \dots, w(N)).$$

In the lifted form, the set $\mathcal{B}_\Delta$ translates into the following set $\mathcal{B}_\Delta$ for the matrices Δ :

$$\mathcal{B}_\Delta = \{\Delta = T(\delta(0), \dots, \delta(N-1)) : \Delta(q) = \sum_{k=0}^{\infty} \delta(k)q^{-k} \\ = \text{stable, causal LTI system with } \|\Delta(q)\|_\infty \leq 1\}.$$

To obtain a tractable reformulation of the robust ILC design, the set $\mathcal{B}_\Delta$ is replaced by an outer approximation:

$$\mathcal{B}_\Delta^o = \{\Delta \in \mathbb{R}^{N \times N} : \|\Delta\| \leq 1\}, \quad (5)$$

where $\|\cdot\|$ is the induced matrix 2-norm. Hence, we replace $\|\Delta(q)\|_\infty \leq 1$ by $\|\Delta\| \leq 1$, and extend the set of lower triangular Toeplitz matrices to $\mathbb{R}^{N \times N}$. With the first replacement, we also extend the set $\mathcal{B}_\Delta$ since for stable, causal, LTI systems $\Delta(q)$, it holds that $\|\Delta\| \leq \|\Delta(q)\|_\infty$ [19]. In addition, equality holds for $N \rightarrow \infty$.

B. Norm-optimal ILC

Norm-optimal ILC is an optimization-based ILC design, where the control signal is computed by minimizing the following performance index with respect to $\mathbf{u}_{j+1}$:

$$J(\mathbf{u}_{j+1}, \Delta) = \|\mathbf{e}_{j+1}\|_{\mathbf{Q}}^2 + \|\mathbf{u}_{j+1} - \mathbf{u}_j\|_{\mathbf{R}}^2 + \|\mathbf{u}_{j+1}\|_{\mathbf{S}}^2, \quad (6)$$

where $\mathbf{Q}$, $\mathbf{R}$ are symmetric positive definite matrices, $\mathbf{S}$ is a symmetric positive semi-definite matrix. Moreover, we define $\|x\|^2 = x^T x$ and $\|x\|_M^2 = x^T M x$. In the cost function, $\mathbf{e}_{j+1}$ is the $(j+1)$ -th trial tracking error, and is given by

$$\begin{aligned} \mathbf{e}_{j+1} &= \mathbf{e}_j - \mathbf{P}_\Delta(\mathbf{u}_{j+1} - \mathbf{u}_j) \\ &= \mathbf{e}_j - (\hat{\mathbf{P}} + \Delta \mathbf{W})(\mathbf{u}_{j+1} - \mathbf{u}_j). \end{aligned} \quad (7)$$

Hence the cost function J depends on both $\mathbf{u}_{j+1}$ and Δ .

In classical norm-optimal ILC, the error $\mathbf{e}_{j+1}$ is replaced by the nominal estimated error $\hat{\mathbf{e}}_{j+1}$, assuming $\Delta = 0$. This leads to the following ILC update law:

$$\mathbf{u}_{j+1} = \mathbf{Q} \mathbf{u}_j + \mathcal{L} \mathbf{e}_j, \quad (8a)$$

where

$$\mathbf{Q} = (\hat{\mathbf{P}}^T \mathbf{Q} \hat{\mathbf{P}} + \mathbf{S} + \mathbf{R})^{-1} (\hat{\mathbf{P}}^T \mathbf{Q} \hat{\mathbf{P}} + \mathbf{R}), \quad (8b)$$

$$\mathcal{L} = (\hat{\mathbf{P}}^T \mathbf{Q} \hat{\mathbf{P}} + \mathbf{S} + \mathbf{R})^{-1} \hat{\mathbf{P}}^T \mathbf{Q}. \quad (8c)$$

The update algorithm is nominal monotonically convergent if $\|\mathbf{Q} - \mathcal{L} \hat{\mathbf{P}}\| < 1$; furthermore, the robust monotonic convergence condition is $\|\mathbf{Q} - \mathcal{L} \mathbf{P}_\Delta\| < 1$. Note that there is a tradeoff between performance and robustness in the design of a classical norm-optimal ILC controller, determined by $\mathbf{Q}$, $\mathbf{R}$ and $\mathbf{S}$ [1]. For instance, robust monotonic convergence can be achieved by increasing $\mathbf{S}$, but it then reduces the converged performance. This compromise motivates our robust ILC design approach such that both monotonic convergence and high performance are achieved.

In this work, we consider minimizing the cost function (6) without the assumption $\Delta = 0$. Instead, we propose a robust norm-optimal ILC design by considering the following worst-case optimization problem:

$$\underset{\mathbf{u}_{j+1}}{\text{minimize}} \sup_{\|\Delta\| \leq 1} \{J(\mathbf{u}_{j+1}, \Delta)\} \quad (9)$$

where substituting (7) in (6) yields

$$\begin{aligned} J(\mathbf{u}_{j+1}, \Delta) &= \|\mathbf{e}_j - (\hat{\mathbf{P}} + \Delta \mathbf{W})(\mathbf{u}_{j+1} - \mathbf{u}_j)\|_{\mathbf{Q}}^2 \\ &\quad + \|\mathbf{u}_{j+1} - \mathbf{u}_j\|_{\mathbf{R}}^2 + \|\mathbf{u}_{j+1}\|_{\mathbf{S}}^2. \end{aligned} \quad (10)$$

In the next sections, the solution of this optimization problem is investigated.

III. ROBUST ILC DESIGN

This section presents the proposed robust ILC algorithm, and consequently, analyses its convergence.

A. Robust ILC Algorithm

In order to find the worst-case cost function with respect to Δ in (9), let us consider the following maximization problem:

$$\begin{aligned} & \underset{\Delta}{\text{maximize}} \quad \|\mathbf{e}_j - \hat{\mathbf{P}}(\mathbf{u}_{j+1} - \mathbf{u}_j) - \Delta \mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|_{\mathbf{Q}}^2 \\ & \text{subject to} \quad \|\Delta\| \leq 1. \end{aligned} \quad (11)$$

By setting

$$\Delta \mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j) \equiv \mathbf{v}_{j+1}, \quad (12a)$$

$$\mathbf{e}_j - \hat{\mathbf{P}}(\mathbf{u}_{j+1} - \mathbf{u}_j) \equiv \hat{\mathbf{e}}_{j+1}, \quad (12b)$$

the constraint $\|\Delta\| \leq 1$ can be reformulated as

$$\|\mathbf{v}_{j+1}\|^2 \leq \|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|^2. \quad (13)$$

The maximization problem (11) is then transformed into the following equivalent problem:

$$\begin{aligned} & \underset{\mathbf{v}_{j+1}}{\text{maximize}} \quad \|\hat{\mathbf{e}}_{j+1} - \mathbf{v}_{j+1}\|_{\mathbf{Q}}^2 \\ & \text{subject to} \quad \|\mathbf{v}_{j+1}\|^2 \leq \|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|^2, \end{aligned} \quad (14)$$

In fact, for any $\mathbf{v}_{j+1}$ that satisfies the constraint (13), the corresponding $\|\Delta\| \leq 1$ can be obtained as follows:

$$\Delta = \frac{\mathbf{v}_{j+1} (\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j))^T}{\|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|^2}, \quad (15)$$

if $\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j) \neq 0$. Otherwise, Δ can be any matrix with $\|\Delta\| \leq 1$.

It is worth stressing that strong duality holds for (14) thanks to the S-procedure [20]. Introducing the Lagrangian multiplier λ , the Lagrangian function is expressed as

$$\begin{aligned} L(\mathbf{v}_{j+1}, \lambda) &= \|\hat{\mathbf{e}}_{j+1} - \mathbf{v}_{j+1}\|_{\mathbf{Q}}^2 \\ &+ \lambda (\|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|^2 - \|\mathbf{v}_{j+1}\|^2). \end{aligned} \quad (16)$$

Maximization over $\mathbf{v}_{j+1}$ yields the following Lagrange dual function :

$$g(\lambda) = \begin{cases} L(\mathbf{v}_{j+1}^*, \lambda) & \lambda \mathbf{I} - \mathbf{Q} \succeq 0, \mathbf{Q} \hat{\mathbf{e}}_{j+1} \in \mathcal{R}(\mathbf{Q} - \lambda \mathbf{I}) \\ +\infty & \text{otherwise} \end{cases}$$

where $\mathbf{v}_{j+1}^* = (\mathbf{Q} - \lambda \mathbf{I})^\dagger \mathbf{Q} \hat{\mathbf{e}}_{j+1}$ and $\mathcal{R}(\mathbf{Q} - \lambda \mathbf{I})$ denotes the range of $(\mathbf{Q} - \lambda \mathbf{I})$. Note that $(\mathbf{Q} - \lambda \mathbf{I})^\dagger$ is the pseudo-inverse of $\mathbf{Q} - \lambda \mathbf{I}$ and $\mathbf{I}$ is an identity matrix of size N . As a result, $L(\mathbf{v}_{j+1}^*, \lambda)$ is obtained as

$$\begin{aligned} L(\mathbf{v}_{j+1}^*, \lambda) &= \hat{\mathbf{e}}_{j+1}^T (\mathbf{Q}^{-1} - \lambda^{-1} \mathbf{I})^\dagger \hat{\mathbf{e}}_{j+1} \\ &+ \lambda \|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|^2. \end{aligned} \quad (17)$$

As a consequence, the dual problem of (11) is given by

$$\begin{aligned} & \underset{\lambda}{\text{minimize}} \quad g(\lambda) \\ & \text{subject to} \quad \lambda \mathbf{I} - \mathbf{Q} \succeq 0 \\ & \quad \mathbf{Q} \hat{\mathbf{e}}_{j+1} \in \mathcal{R}(\mathbf{Q} - \lambda \mathbf{I}). \end{aligned} \quad (18)$$

Combining original minimization problem (9) with (18) yields

$$\begin{aligned} & \underset{\mathbf{u}_{j+1}, \lambda}{\text{minimize}} \quad J_{\text{dual}}(\mathbf{u}_{j+1}, \lambda) \\ & \text{subject to} \quad \lambda \mathbf{I} - \mathbf{Q} \succeq 0 \\ & \quad \mathbf{Q} \hat{\mathbf{e}}_{j+1} \in \mathcal{R}(\mathbf{Q} - \lambda \mathbf{I}), \end{aligned} \quad (19a)$$

where $J_{\text{dual}}(\mathbf{u}_{j+1}, \lambda)$ denotes the dual cost function,

$$\begin{aligned} J_{\text{dual}}(\mathbf{u}_{j+1}, \lambda) &= \hat{\mathbf{e}}_{j+1}^T (\mathbf{Q}^{-1} - \lambda^{-1} \mathbf{I})^\dagger \hat{\mathbf{e}}_{j+1} \\ &+ \lambda \|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|^2 + \|\mathbf{u}_{j+1} - \mathbf{u}_j\|_{\mathbf{R}}^2 + \|\mathbf{u}_{j+1}\|_{\mathbf{S}}^2. \end{aligned} \quad (19b)$$

Define $\alpha = \lambda^{-1}$, then $J_{\text{dual}}(\mathbf{u}_{j+1}, \alpha)$ is a convex function. In addition, the constraints of (19) can be reformulated in terms of α as $\lambda \mathbf{I} \succeq \mathbf{Q} \Leftrightarrow \mathbf{Q}^{-1} - \alpha \mathbf{I} \succeq 0$ and $\mathbf{Q} \hat{\mathbf{e}}_{j+1} \in \mathcal{R}(\mathbf{Q} - \lambda \mathbf{I}) \Leftrightarrow \hat{\mathbf{e}}_{j+1} \in \mathcal{R}(\mathbf{Q}^{-1} - \alpha \mathbf{I})$. Using the Schur complement and a slack variable $t \in \mathbb{R}$, the optimized input can be found from the equivalent semidefinite program (SDP) [20]:

$$\begin{aligned} & \underset{t, \mathbf{u}_{j+1}, \alpha}{\text{minimize}} \quad \tilde{J}_{\text{dual}}(\mathbf{u}_{j+1}, \alpha, t) \\ & \text{subject to} \quad \begin{bmatrix} \mathbf{Q}^{-1} - \alpha \mathbf{I} & \hat{\mathbf{e}}_{j+1} \\ \hat{\mathbf{e}}_{j+1}^T & t \end{bmatrix} \succeq 0, \end{aligned} \quad (20a)$$

where

$$\begin{aligned} \tilde{J}_{\text{dual}}(\mathbf{u}_{j+1}, \alpha, t) &= t + \alpha^{-1} \|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|^2 \\ &+ \|\mathbf{u}_{j+1} - \mathbf{u}_j\|_{\mathbf{R}}^2 + \|\mathbf{u}_{j+1}\|_{\mathbf{S}}^2. \end{aligned} \quad (20b)$$

B. Special case: $\mathbf{Q} = q\mathbf{I}$

In this subsection, we consider the proposed robust ILC design when $\mathbf{Q} = q\mathbf{I}$. The selection of weighting matrices as scaled identity matrices is common in practice, mainly because it simplifies the tuning of the norm-optimal ILC algorithm, and automatically guarantees monotonic convergence for the nominal case. An additional advantage of this choice is that it simplifies our robust problem as it leads to the analytical solution for the optimal parameter λ . In fact, if $\mathbf{Q} = q\mathbf{I}$, (19) yields the following optimal λ^* as

$$\lambda^* = q + \frac{q \|\hat{\mathbf{e}}_{j+1}\|}{\|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|}, \quad (21)$$

if $\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j) \neq 0$, and $\lambda^* = +\infty$ if $\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)$ is zero. The solution satisfies the constraint $\lambda \geq q$ in (19).

Consequently, problem (19) is reformulated as

$$\underset{\mathbf{u}_{j+1}}{\text{minimize}} \quad J_{\text{wc}}(\mathbf{u}_{j+1}), \quad (22)$$

where $J_{\text{wc}}(\mathbf{u}_{j+1})$ is the cost function with respect to the worst-case model uncertainty Δ^* ,

$$\begin{aligned} J_{\text{wc}}(\mathbf{u}_{j+1}) &= q (\|\hat{\mathbf{e}}_{j+1}\| + \|\mathbf{W}(\mathbf{u}_{j+1} - \mathbf{u}_j)\|)^2 \\ &+ \|\mathbf{u}_{j+1} - \mathbf{u}_j\|_{\mathbf{R}}^2 + \|\mathbf{u}_{j+1}\|_{\mathbf{S}}^2. \end{aligned}$$

This problem can be solved effectively using convex programming [20].

C. Convergence

We now analyze convergence of the proposed robust ILC design with the case $\mathbf{Q} = q\mathbf{I}$. Define $\mathbf{u}_{j+1}^*$ and $\mathbf{e}_{j+1}^*$ as the optimal input and the corresponding tracking error of the robust ILC problem (22), respectively. Thus $J_{\text{wc}}(\mathbf{u}_{j+1}^*) \leq J_{\text{wc}}(\mathbf{u}_j)$, yielding

$$J_{\text{wc}}(\mathbf{u}_{j+1}^*) \leq J_{\text{wc}}(\mathbf{u}_j) = \|\mathbf{e}_j\|_{\mathbf{Q}}^2 + \|\mathbf{u}_j\|_{\mathbf{S}}^2, \quad (23)$$

Moreover, for $\Delta \in \mathcal{B}_{\Delta}^0$, we have

$$\|\mathbf{e}_{j+1}^*\|_{\mathbf{Q}}^2 + \|\mathbf{u}_{j+1}^*\|_{\mathbf{S}}^2 \leq J(\mathbf{u}_{j+1}^*, \Delta) \leq J_{\text{wc}}(\mathbf{u}_{j+1}^*), \quad (24)$$

where $\mathbf{e}_{j+1}^* = \mathbf{y}_d - \mathbf{P}\Delta\mathbf{u}_{j+1}^*$. As a result, we obtain the following inequality:

$$\|\mathbf{e}_{j+1}^*\|_{\mathbf{Q}}^2 + \|\mathbf{u}_{k+1}^*\|_{\mathbf{S}}^2 \leq \|\mathbf{e}_j\|_{\mathbf{Q}}^2 + \|\mathbf{u}_j\|_{\mathbf{S}}^2, \quad (25)$$

which shows the monotonic convergence of the robust ILC design. In addition, the relationship

$$\|\mathbf{e}_{j+1}^*\|_{\mathbf{Q}}^2 + \|\mathbf{u}_{k+1}^*\|_{\mathbf{S}}^2 \leq J_{wc}(\mathbf{u}_{j+1}^*) \leq \|\mathbf{e}_j\|_{\mathbf{Q}}^2 + \|\mathbf{u}_j\|_{\mathbf{S}}^2 \quad (26)$$

demonstrates the monotonic convergence of the worst-case cost function.

IV. INTERPRETATION OF THE RESULTS AS AN ADAPTIVE ILC

This section discusses the relationship between the developed robust approach and the classical norm-optimal ILC formulation. We first rewrite the optimization problem (19) as follows

$$\begin{aligned} & \underset{\lambda_{j+1}}{\text{minimize}} \underset{\mathbf{u}_{j+1}}{\text{minimize}} && J_{\text{dual}}(\mathbf{u}_{j+1}, \lambda_{j+1}) \\ & \text{subject to} && \lambda_{j+1}\mathbf{I} - \mathbf{Q} \succeq 0, \\ & && \mathbf{Q}\hat{\mathbf{e}}_{j+1} \in \mathcal{R}(\mathbf{Q} - \lambda_{j+1}\mathbf{I}). \end{aligned} \quad (27)$$

For the calculation of the optimal solution of this min-min problem, the optimal input is achieved by differentiating the cost function with respect to $\mathbf{u}_{j+1}$, yielding

$$\mathbf{u}_{j+1}^*(\lambda_{j+1}) = \mathbf{Q}_{j+1}(\lambda_{j+1})\mathbf{u}_j + \mathbf{L}_{j+1}(\lambda_{j+1})\mathbf{e}_j, \quad (28)$$

where

$$\begin{aligned} \mathbf{Q}_{j+1}(\lambda_{j+1}) &= \left(\hat{\mathbf{P}}^T \mathbf{Q}_{j+1} \hat{\mathbf{P}} + \mathbf{R}_{j+1} + \mathbf{S} \right)^{-1} \\ &\quad \times \left(\hat{\mathbf{P}}^T \mathbf{Q}_{j+1} \hat{\mathbf{P}} + \mathbf{R}_{j+1} \right), \\ \mathbf{L}_{j+1}(\lambda_{j+1}) &= \left(\hat{\mathbf{P}}^T \mathbf{Q}_{j+1} \hat{\mathbf{P}} + \mathbf{R}_{j+1} + \mathbf{S} \right)^{-1} \hat{\mathbf{P}}^T \mathbf{Q}_{j+1}, \end{aligned}$$

where $\mathbf{Q}_{j+1}$ and $\mathbf{R}_{j+1}$ are dependent on λ_{j+1} , and are given by

$$\mathbf{Q}_{j+1}(\lambda_{j+1}) = (\mathbf{Q}^{-1} - \lambda_{j+1}^{-1}\mathbf{I})^\dagger, \quad (29a)$$

$$\mathbf{R}_{j+1}(\lambda_{j+1}) = \mathbf{R} + \lambda_{j+1}\mathbf{W}^T\mathbf{W}. \quad (29b)$$

After that, the optimal λ_{j+1}^* is found from the following optimization problem:

$$\begin{aligned} & \underset{\lambda_{j+1}}{\text{minimize}} && J_{\text{dual}}(\mathbf{u}_{j+1}^*(\lambda_{j+1}), \lambda_{j+1}) \\ & \text{subject to} && \lambda_{j+1}\mathbf{I} - \mathbf{Q} \succeq 0 \\ & && \mathbf{Q}\hat{\mathbf{e}}_{j+1} \in \mathcal{R}(\mathbf{Q} - \lambda_{j+1}\mathbf{I}). \end{aligned} \quad (30)$$

This is a nonlinear optimization problem, and once λ_{j+1}^* is calculated, the learning gains in the ILC law (28) are obtained yielding $\mathbf{u}_{j+1}^*$. In an a posteriori analysis, once λ_{j+1}^* and $\mathbf{u}_{j+1}^*$ are computed, it can be verified to which $\mathbf{Q}_{j+1}$ and $\mathbf{R}_{j+1}$, $\mathbf{u}_{j+1}^*$ corresponds by plugging λ_{j+1}^* in (29).

By comparing of the robust worst-case ILC controller described by (28)-(30) with classical ILC (8), the formula is the same except the weight matrices are updated trial-by-trial. Particularly, the adaptive controller depends on $\mathbf{Q}_{j+1}$ and

$\mathbf{R}_{j+1}$, while $\mathbf{S}$ remains trial-invariant. Moreover, if $\mathbf{Q} = q\mathbf{I}$ then from (21) and (29) yields

$$\mathbf{Q}_{j+1} = \mathbf{Q} + \frac{\|\mathbf{W}(\mathbf{u}_{j+1}^* - \mathbf{u}_j)\|}{\|\mathbf{e}_j - \hat{\mathbf{P}}(\mathbf{u}_{j+1}^* - \mathbf{u}_j)\|} \mathbf{Q}, \quad (31a)$$

$$\mathbf{R}_{j+1} = \mathbf{R} + (\mathbf{Q}^{-1} - \mathbf{Q}_{j+1}^{-1})^{-1} \mathbf{W}^T \mathbf{W}. \quad (31b)$$

Hence, when the amount of uncertainty is very small, i.e. $\|\mathbf{W}\| \approx 0$, the updated weights are approximately equal to the given $\mathbf{Q}$ and $\mathbf{R}$. In addition, as an effect of the convergence of the robust ILC, i.e. $\mathbf{u}_{j+1} \rightarrow \mathbf{u}_j$ as $j \rightarrow \infty$, the solution of λ in (18) shows that $\lambda_{j+1} \rightarrow +\infty$. Thus $\|\mathbf{Q}_{j+1}\|$ converges to $\|\mathbf{Q}\|$, while $\|\mathbf{R}_{j+1}\|$ increases eventually to a very large value in the trial domain.

V. SIMULATION

Consider the uncertain plant: $P_\Delta(s) = \hat{P}(s) + \Delta(s)W(s)$, where the nominal model:

$$\hat{P}(s) = \frac{5}{s+1}, \quad (32)$$

and the additive weighting transfer function is given by

$$W(s) = \frac{10s}{(s+1)(s+6)}. \quad (33)$$

For this simulation, an arbitrary stable unstructured uncertainty $\Delta(s)$ is selected as

$$\Delta(s) = -\frac{s-0.1}{s+0.1}. \quad (34)$$

Fig. 1 shows the Bode plots of the nominal model $\hat{P}(s)$ and the selected uncertain plant $P_\Delta(s)$ with the given $\Delta(s)$. Next, the nominal model, weight transfer function and unstructured uncertainty model are discretized with sampling time $T = 0.002s$, then lifted with $N = 500$ samples. Here, $\|\Delta(z)\|_\infty = 1$, while the lifted uncertainty model has its 2-norm: $\|\Delta\| \approx 1$.

Simulations of the proposed robust ILC algorithm is performed along 50 trials, and each trial starts from the same initial states. The reference trajectory is a smoothed step function, which is shown in Fig. 2. The weight matrices are simply selected as scaled identity matrices, $\mathbf{Q}, \mathbf{R}, \mathbf{S} = (1, 0.4, 0.001)\mathbf{I}$. The tracking errors obtained with the robust

Fig. 1: Bode-diagram of uncertain plant

Fig. 2: Reference output

controller are shown in Fig. 3 (solid line). For comparison purposes, we also apply the same set of weight matrices $\mathbf{Q}$, $\mathbf{R}$, $\mathbf{S}$ to the classical norm-optimal ILC approach, and plot the results in Fig. 3 (dashed line). From the simulation results in Fig. 3, it can be seen that the robust ILC algorithm guarantees monotonic convergence of the tracking error. In contrast, the classical norm-optimal ILC design shows divergence of the tracking error. This demonstrates an advantage of the robust design over the classical norm-optimal ILC, where the robust ILC always achieves monotonic convergence.

Fig. 3: Performance comparison between robust ILC and classical norm-optimal ILC

In the next simulations, we analyze the equivalence between the proposed robust design and norm-optimal ILC with trial-varying weights. Applying the equivalent adaptive ILC algorithm, we illustrate the varying of $\mathbf{Q}_j$ and $\mathbf{R}_j$ in the trial-domain in Fig. 4. This figure confirms that $\|\mathbf{Q}_j\|$ decreases as j increases and eventually converges to $\|\mathbf{Q}\|$, as discussed in Section IV. On the other hand, $\|\mathbf{R}_j\|$ increases over the trials. The changes in $\mathbf{Q}_j$ and $\mathbf{R}_j$ result in a slower convergence. Hence, as the controller starts learning from previous trials, the convergence speed is decreased to obtain a robust algorithm.

In order to clearly show the importances of trial-varying weight matrices, we apply each generated set of $\{\mathbf{Q}_j, \mathbf{R}_j, \mathbf{S}\}$, with $j = 2, \dots, 50$, to a classical norm-optimal ILC algorithm, that is: separate ILC simulations are performed where these values are used for all trials. The tracking error of some of these cases ($j = 2, 4, 6, 50$) are shown in Fig. 5. It shows that if we keep $\mathbf{Q}_2$ and $\mathbf{R}_2$ the

Fig. 4: Trial-varying weight matrices

same for all trials, a fast convergence is observed in the first 4 trials but the simulation starts to diverge in the subsequent trials. In the third simulation, where $\mathbf{Q}_4$ is smaller than $\mathbf{Q}_2$ and $\mathbf{R}_4$ is larger than $\mathbf{R}_2$, the algorithm is stable with slower convergence speed in the first 25 trials then diverges. Accordingly, as j increases, slower convergence but more robust results are obtained.

Fig. 5: Classical norm-optimal ILC with generated trial-varying weight matrices

VI. CONCLUSION

The major contribution of this paper is a robust ILC design that can guarantee monotonic convergence in the presence of additive model uncertainty. The proposed robust ILC design approach corresponds to a convex optimization problem that can be solved efficiently. An interpretation of the robust ILC approach as an adaptive norm-optimal ILC with trial-varying learning gains is also given. The connection between robust

ILC and adaptive norm-optimal ILC for both robustness and fast learning purposes will be further studied in the future works.

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