

Robust H_∞ output feedback control for a class of uncertain Lur'e systems with time-delays*

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Abstract: In this work, the analysis of robust stability and design of robust H_∞ output feedback controllers for a class of Lur'e systems with both time-delays and parameter uncertainties were studied. A robust H_∞ output feedback controller based on Linear Matrix Inequalities (LMIs) was developed to guarantee the robust stability and H_∞ performance of the resultant closed-loop system. The presented design approach is based on the application of descriptor model transformation and Park's inequality for the bounding of cross terms and is expected to be less conservative compared to reported design methods. Finally, illustrative examples are advanced to demonstrate the superiority of the obtained method.

Key words: Lur'e systems, Robust H_∞ control, Linear Matrix Inequality (LMI)

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INTRODUCTION

Control of delay systems has been a topic of recurring interest over the past decades since time delays are often the main causes for instability and poor performance of systems and encountered in various engineering systems such as chemical process, long transmission lines in pneumatic systems, and so on (Hale, 1977; 1993). During recent years, a large amount of attention has been paid to the problem of stabilization of linear systems and nonlinear systems with time-delays. For the case of uncertain systems with time-delays, the method based on the concepts of quadratic stability and

quadratic stabilizability has been shown to be effective in dealing with these problems in both continuous and discrete contexts, some sufficient conditions in the form of the GBRL (generalized bounded real lemma) are derived (Yu and Chen, 1997; Yu and Chu, 1999; Su *et al.*, 1997).

On the other hand, H_∞ control problem has attracted much interest in the past decades. One of its main advantages is that it is insensitive to exact knowledge of the statistical characteristics of noise signals. Choi and Chung (1997) developed controller design method for linear systems with time-variant and time-invariant state delays, respectively, both based on the LMI approach. Guo (2002) studied the problem of H_∞ output feedback control for time-delay systems with nonlinear and parametric uncertainties and derived some sufficient conditions based on GBRL and LMI technology. Unfortunately, all the proposed methods of

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robust H_∞ control for time-delay systems are conservative. The main source of conservatism, on the one hand, that is caused by the distributed nature of delay which has not been successfully tackled; on the other hand, the treatment of norm-bounded uncertainties as an additional disturbance (Fu *et al.*, 1992) or the polytopic uncertainty via a single Lyapunov function (Choi and Chung, 1997; Guo, 2002) leads to conservative results. Recently, a new approach to H_∞ filtering was introduced (Fridman and Shaked, 2001; Fridman *et al.*, 2003). This approach applies a Lyapunov-Krasovskii functional and is based on an equivalent descriptor model and deriving a bounded-real lemma (BRL) for the corresponding adjoint system; the derived results have less conservatism. However, due to the difficulty in dealing with the problem of H_∞ output feedback control, to the best of our knowledge, the problem of H_∞ output feedback control for a class of uncertain Lur'e systems with time-delays has not been fully investigated yet.

In this work, the problem of H_∞ output feedback control was studied for a class of uncertain Lur'e systems with time-delays based on the idea of Fridman *et al.*(2003). The nonlinear terms appearing in the uncertain Lur'e delay system lead to difficulty in designing a robust H_∞ output feedback controller. For simplicity, if some assumptions are made on the nonlinear terms, the sufficient conditions for the existence of delay dependent robust H_∞ output feedback control in terms of LMIs can be obtained; which guarantees the H_∞ performance of the resultant closed-loop system, and the H_∞ output feedback controllers, can be easily obtained by using LMI Toolbox. Compared with the results (Guo, 2002), the conservatism is obviously lessened. Finally, illustrative examples are advanced to demonstrate the superiority of the obtained method.

Throughout this note, for real symmetric matrices X and Y , the notation $X \geq Y$ (respectively, $X > Y$) means that the matrix $X - Y$ is positive-semidefinite (respectively, positive-definite). A^T denotes the transpose of A . $A(\cdot)$ denotes time-variant matrix. (\cdot) denotes the variable of the time-variant matrix. $L_2[0, \infty)$ is the space of square integrable

functions over $[0, \infty)$. $C_\tau = C([- \tau, 0], \mathbb{R}^n)$ denotes the Banach space of continuous vector functions mapping the interval $[- \tau, 0]$ into \mathbb{R}^n with topology of uniform convergence. $\|\cdot\|$ refers to either the Euclidean vector norm or the induced matrix 2-norm.

SYSTEM DESCRIPTION AND DEFINITIONS

Consider the following uncertain Lur'e systems with time-delays described by

$$\begin{aligned} \dot{x}(t) = & (A_0 + \Delta A_0(x, t))x(t) + \sum_{i=1}^k (A_i + \Delta A_i(x, t)) \cdot \\ & x(t - h_i(t)) + E_{10}f_1(\sigma(t)) + \sum_{i=1}^k E_{1i}f_{1i}(\sigma(t - h_i(t))) \\ & + (B_{10} + \Delta B_{10}(x, t))w(t) + \sum_{i=1}^k (B_{1i} + \Delta B_{1i}(x, t)) \cdot \\ & w(t - h_i(t)) + (B_{20} + \Delta B_{20}(x, t))u(t) \\ & + \sum_{i=1}^k (B_{2i} + \Delta B_{2i}(x, t))u(t - g_i(t)) \end{aligned} \quad (1)$$

$$\begin{aligned} z(t) = & (C_{10} + \Delta C_{10}(x, t))x(t) + \sum_{i=1}^k (C_{1i} + \Delta C_{1i}(x, t)) \cdot \\ & x(t - h_i(t)) + E_{20}f_2(\sigma(t)) + \sum_{i=1}^k E_{2i}f_{2i}(\sigma(t - h_i(t))) \\ & + (D_{10} + \Delta D_{10}(x, t))w(t) + \sum_{i=1}^k (D_{1i} + \Delta D_{1i}(x, t)) \cdot \\ & w(t - h_i(t)) + (D_{20} + \Delta D_{20}(x, t))u(t) \\ & + \sum_{i=1}^k (D_{2i} + \Delta D_{2i}(x, t))u(t - g_i(t)) \end{aligned} \quad (2)$$

$$\begin{aligned} y(t) = & (C_{20} + \Delta C_{20}(x, t))x(t) + \sum_{i=1}^k (C_{2i} + \Delta C_{2i}(x, t)) \cdot \\ & x(t - h_i(t)) + E_{30}f_3(\sigma(t)) + \sum_{i=1}^k E_{3i}f_{3i}(\sigma(t - h_i(t))) \\ & + (D_{30} + \Delta D_{30}(x, t))w(t) + \sum_{i=1}^k (D_{3i} + \Delta D_{3i}(x, t)) \cdot \\ & w(t - h_i(t)) \end{aligned} \quad (3)$$

$$\begin{aligned} \sigma(t) = & Cx(t), \quad x(t) = 0, \quad w(t) = 0, \quad u(t) = 0, \\ t \in & [-\max((h_j(t), g_j(t)), 0)] \end{aligned}$$

The system Eqs.(1), (2) and (3) is denoted as Σ_Δ , where $x(t) \in \mathbb{R}^n$ is the state vector, $u(t) \in \mathbb{R}^m$ is

control input vector, $w(t) \in \mathbb{R}^p$ is the disturbance input vector from $L_2[0, \infty)$, $y(t) \in \mathbb{R}^r$ is the measurement vector, $z(t) \in \mathbb{R}^q$ is controlled output vector. $C, A_i, B_{1i}, B_{2i}, C_{1i}, C_{2i}, D_{1i}, D_{2i}, D_{3i}, E_{1i}, E_{2i}$ and E_{3i} ($i=0, 1, 2, \dots, k$) are known real constant matrices with appropriate dimensions. $\Delta A_i(\cdot), \Delta B_{1i}(\cdot), \Delta B_{2i}(\cdot), \Delta C_{1i}(\cdot), \Delta C_{2i}(\cdot), \Delta D_{1i}(\cdot), \Delta D_{2i}(\cdot)$, and $\Delta D_{3i}(\cdot)$ ($i=0, 1, 2, \dots, k$) are time-variant matrices representing norm-bounded parameter uncertainties, and are assumed to be of the following form,

$$\begin{bmatrix} \Delta A_0 & \Delta A_1 & \Delta B_{10} & \Delta B_{11} & \Delta B_{20} & \Delta B_{21} \\ \Delta C_{10} & \Delta C_{11} & \Delta D_{10} & \Delta D_{11} & \Delta D_{20} & \Delta D_{21} \\ \Delta C_{20} & \Delta C_{21} & \Delta D_{30} & \Delta D_{31} & 0 & 0 \end{bmatrix} = \begin{bmatrix} G_{11} \\ G_{21} \\ G_{31} \end{bmatrix} F(x, t) \begin{bmatrix} H_{11} & H_{12} & H_{13} & H_{14} & H_{15} & H_{16} \end{bmatrix} \quad (4)$$

where $G_{11}, G_{21}, G_{31}, H_{11}, H_{12}, H_{13}, H_{14}, H_{15}$, and H_{16} are known real constant matrices with appropriate dimensions. The time-variant matrix $F(x, t)$ with Lebesgue measurable elements satisfies

$$F^T(x, t)F(x, t) \leq I, \quad \forall t. \quad (5)$$

$h_i(t)$ and $g_i(t)$ are unknown scalars denoting the delays in the state and control, respectively, and it is assumed that there exist positive numbers h, g, h_i, g_i and τ such that

$$\begin{aligned} 0 \leq h_i(t) \leq h \leq \tau; \quad \dot{h}_i(t) \leq h_i < 1; \\ 0 \leq g_i(t) \leq g \leq \tau; \quad \dot{g}_i(t) \leq g_i < 1 \end{aligned} \quad (6)$$

hold for all $t, i=1, \dots, k$. $\phi(t)$ is smooth vector-valued continuous initial function defined in the Banach space C_τ . In this paper, nonlinear terms are assumed to be of the following form

$$\begin{aligned} f_j(\cdot) = \{f_j(\sigma) \mid f_j(0) = 0, 0 < \sigma f_j(\sigma) \leq K_j \sigma^2 (\sigma \neq 0)\} \\ j=1, 2, 3 \\ f_{ji}(\cdot) = \{f_{ji}(\sigma) \mid f_{ji}(0) = 0, 0 < \sigma f_{ji}(\sigma) \leq K_{ji} \sigma^2 (\sigma \neq 0)\} \\ i=1, 2, \dots, k \end{aligned} \quad (7)$$

where K_j and K_{ji} are diagonal matrices composed of the elements of positive scalars.

Throughout this paper, we shall use the following concepts and introduce the following useful lemmas.

Definition 1 (The problem of robust H_∞ output feedback control) The uncertain Lur'e time-delay systems (Σ_Δ) is said to be robust H_∞ output feedback controllable if there exists a linear output feedback control law

$$\sum_{spc} : \begin{cases} \dot{x}_c = A_c x_c + B_c y \\ u = C_c x_c \end{cases} \quad (8)$$

such that the resultant closed-loop system is not only robustly stable but also satisfies the following condition,

$$\sup_{0 \neq w(t), w(t-h_1(t)) \in L_2[0, \infty)} \left(\frac{\|z(t)\|_2}{\|w(t)\|_2 + \|w(t-h_1(t))\|_2} \right) < \gamma \quad (9)$$

for a given scalar $\gamma > 0$, for all non-zero $w(t), w(t-h_1(t)) \in L_2[0, \infty)$ and for all admissible parameter uncertainties. In this case, Σ_{spc} is said to be a robust H_∞ output feedback control law for system (Σ_Δ).

Lemma 1 (Boyd et al., 1994) Given vectors x, y , a positive definite symmetric matrix R with appropriate dimensions, we have

$$\pm 2x^T y \leq x^T R x + y^T R^{-1} y$$

Lemma 2 (Boyd et al., 1994) Given matrices Θ, Γ and Ξ with appropriate dimensions and Θ is symmetric, then

$$\Theta + \Gamma F(\delta) \Xi + (\Gamma F(\delta) \Xi)^T < 0$$

for all $F(\delta)$ satisfying $F^T(\delta)F(\delta) \leq I$, if and only if there exists a scalar $\varepsilon > 0$ such that

$$\Theta + \varepsilon \Gamma \Gamma^T + \varepsilon^{-1} \Xi^T \Xi < 0.$$

ROBUST H_∞ OUTPUT FEEDBACK CONTROL

In this section, the problem of robust H_∞ output feedback control for system Eqs.(1)–(3) is discussed. First, the sufficient condition for the existence of robust H_∞ output feedback control without parameter uncertainties is derived.

For simplicity and without loss of generality, we assume $k=1$. Define $\bar{\mathbf{x}}^T = [\mathbf{x}^T \ \mathbf{x}_c^T]$, $\bar{\mathbf{f}}_1^T = [\mathbf{f}_1^T \ \mathbf{f}_2^T]$, and $\bar{\mathbf{f}}_{11}^T = [\mathbf{f}_{11}^T(\sigma(t-h_1(t))) \ \mathbf{f}_{31}^T(\sigma(t-h_1(t)))]$; the following augmented model ($\bar{\Sigma}$) can be derived from Eqs.(1), (2), (3) and (8),

$$\bar{\Sigma}: \begin{cases} \dot{\bar{\mathbf{x}}} = \bar{\mathbf{A}}_0 \bar{\mathbf{x}} + \bar{\mathbf{A}}_1 \bar{\mathbf{x}}(t-h_1(t)) + \bar{\mathbf{A}}_2 \bar{\mathbf{x}}(t-g_1(t)) \\ \quad + \bar{\mathbf{B}}_0 \mathbf{w} + \bar{\mathbf{B}}_1 \mathbf{w}(t-h_1(t)) + \bar{\mathbf{E}}_1 \bar{\mathbf{f}}_1 + \bar{\mathbf{E}}_{11} \bar{\mathbf{f}}_{11} \\ \mathbf{z} = \bar{\mathbf{C}}_0 \bar{\mathbf{x}} + \bar{\mathbf{C}}_1 \bar{\mathbf{x}}(t-h_1(t)) + \bar{\mathbf{C}}_2 \bar{\mathbf{x}}(t-g_1(t)) \\ \quad + \mathbf{D}_{10} \mathbf{w} + \mathbf{D}_{11} \mathbf{w}(t-h_1(t)) + \mathbf{E}_{20} \mathbf{f}_2 + \mathbf{E}_{21} \mathbf{f}_{21} \end{cases} \quad (10)$$

where

$$\begin{aligned} \bar{\mathbf{A}}_0 &= \begin{bmatrix} \mathbf{A}_0 & \mathbf{B}_{20} \mathbf{C}_c \\ \mathbf{B}_c \mathbf{C}_{20} & \mathbf{A}_c \end{bmatrix}, \quad \bar{\mathbf{A}}_1 = \begin{bmatrix} \mathbf{A}_1 & \mathbf{0} \\ \mathbf{B}_c \mathbf{C}_{21} & \mathbf{0} \end{bmatrix}, \\ \bar{\mathbf{A}}_2 &= \begin{bmatrix} \mathbf{0} & \mathbf{B}_{21} \mathbf{C}_c \\ \mathbf{0} & \mathbf{0} \end{bmatrix}, \quad \bar{\mathbf{B}}_0 = \begin{bmatrix} \mathbf{B}_{10} \\ \mathbf{B}_c \mathbf{D}_{30} \end{bmatrix}, \quad \bar{\mathbf{B}}_1 = \begin{bmatrix} \mathbf{B}_{11} \\ \mathbf{B}_c \mathbf{D}_{31} \end{bmatrix}, \\ \bar{\mathbf{C}}_0 &= [\mathbf{C}_{10} \ \mathbf{D}_{20} \mathbf{C}_c], \quad \bar{\mathbf{C}}_1 = [\mathbf{C}_{11} \ \mathbf{0}], \quad \bar{\mathbf{C}}_2 = [\mathbf{0} \ \mathbf{D}_{21} \mathbf{C}_c], \\ \bar{\mathbf{E}}_1 &= \begin{bmatrix} \mathbf{E}_{10} & \mathbf{0} \\ \mathbf{0} & \mathbf{B}_c \mathbf{E}_{30} \end{bmatrix}, \quad \bar{\mathbf{E}}_{11} = \begin{bmatrix} \mathbf{E}_{11} & \mathbf{0} \\ \mathbf{0} & \mathbf{B}_c \mathbf{E}_{31} \end{bmatrix} \end{aligned}$$

An equivalent descriptor form representation of Eq.(10) is given by Fridman (2001),

$$\begin{aligned} \dot{\bar{\mathbf{x}}}(t) &= \boldsymbol{\xi}(t) \\ 0 &= -\boldsymbol{\xi}(t) + \sum_{i=0}^2 \bar{\mathbf{A}}_i \bar{\mathbf{x}}(t) - \bar{\mathbf{A}}_1 \int_{t-h_1(t)}^t \boldsymbol{\xi}(s) ds \\ &\quad - \bar{\mathbf{A}}_2 \int_{t-g_1(t)}^t \boldsymbol{\xi}(s) ds + \bar{\mathbf{B}}_0 \mathbf{w} + \bar{\mathbf{B}}_1 \mathbf{w}(t-h_1(t)) \\ &\quad + \bar{\mathbf{E}}_1 \bar{\mathbf{f}}_1 + \bar{\mathbf{E}}_{11} \bar{\mathbf{f}}_{11} \end{aligned} \quad (11)$$

Setting

$$\begin{aligned} \bar{\mathbf{B}}_H &= [\lambda_1 \bar{\mathbf{E}}_1 \ \lambda_{11} \bar{\mathbf{E}}_{11} \ \mathbf{0} \ \mathbf{0}], \quad \bar{\mathbf{D}}_H = [\mathbf{0} \ \mathbf{0} \ \lambda_2 \mathbf{E}_{20} \ \lambda_{21} \mathbf{E}_{21}] \\ \bar{\mathbf{C}}_H^T &= [\mathbf{C}^T \bar{\mathbf{K}}_1 / \lambda_1 \ \mathbf{0} \ \mathbf{C}^T \bar{\mathbf{K}}_2 / \lambda_2 \ \mathbf{0}], \\ \bar{\mathbf{C}}_{1H}^T &= [\mathbf{0} \ \mathbf{C}^T \bar{\mathbf{K}}_{11} / \lambda_{11} \ \mathbf{0} \ \mathbf{C}^T \bar{\mathbf{K}}_{21} / \lambda_{21}], \\ \boldsymbol{\alpha}^T &= [\bar{\mathbf{x}}^T(t) \mathbf{C}^T \bar{\mathbf{K}}_1^T / \lambda_1 \ \bar{\mathbf{x}}^T(t-h_1(t)) \mathbf{C}^T \bar{\mathbf{K}}_{11}^T / \lambda_{11} \\ &\quad \bar{\mathbf{x}}^T(t) \mathbf{C}^T \bar{\mathbf{K}}_2^T / \lambda_2 \ \bar{\mathbf{x}}^T(t-h_1(t)) \mathbf{C}^T \bar{\mathbf{K}}_{21}^T / \lambda_{21}]^T, \end{aligned}$$

$$\boldsymbol{\beta}^T = [\bar{\mathbf{f}}_1^T(\sigma(t)) / \lambda_1 \quad \bar{\mathbf{f}}_{11}^T(\sigma(t-h_1(t))) / \lambda_{11} \quad \mathbf{f}_2^T(\sigma(t)) / \lambda_2 \quad \mathbf{f}_{21}^T(\sigma(t-h_1(t))) / \lambda_{21}]^T$$

where $\lambda_1, \lambda_2, \lambda_{11}$, and λ_{21} , are positive scalars and

$$\begin{aligned} \bar{\mathbf{K}}_1 &= \begin{bmatrix} \mathbf{K}_1 & \mathbf{0} \\ \mathbf{0} & \mathbf{K}_3 \end{bmatrix}, \quad \bar{\mathbf{K}}_2 = \begin{bmatrix} \mathbf{K}_2 & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}, \\ \bar{\mathbf{K}}_{11} &= \begin{bmatrix} \mathbf{K}_{11} & \mathbf{0} \\ \mathbf{0} & \mathbf{K}_{31} \end{bmatrix}, \quad \bar{\mathbf{K}}_{21} = \begin{bmatrix} \mathbf{K}_{21} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \end{aligned}$$

The nonlinear terms described in Eq.(7) are equivalent to the following expression,

$$\mathbf{f}_j(\sigma)(\mathbf{f}_j(\sigma) - \mathbf{K}_j \mathbf{C} \mathbf{x}(t)) \leq 0$$

and

$$\mathbf{f}_{ji}(\sigma)(\mathbf{f}_{ji}(\sigma) - \mathbf{K}_{ji} \mathbf{C} \mathbf{x}(t)) \leq 0, \quad j=1,2,3, \quad i=1, \dots, k$$

which implies that

$$\|\mathbf{f}_j(\sigma)\|^2 \leq \|\mathbf{K}_j \mathbf{C} \mathbf{x}(t)\|^2$$

and

$$\|\mathbf{f}_{ji}(\sigma)\|^2 \leq \|\mathbf{K}_{ji} \mathbf{C} \mathbf{x}(t)\|^2. \quad (12)$$

From inequality (12) and the above description, we can get

$$\|\boldsymbol{\alpha}(t)\|^2 - \|\boldsymbol{\beta}(t)\|^2 \geq 0 \quad (13)$$

Introduce the following Lyapunov-Krasovskii functional for the system Eq.(11),

$$\begin{aligned} V(t) &= [\bar{\mathbf{x}}^T(t) \ \boldsymbol{\xi}^T(t)] \mathbf{E} \mathbf{P} \begin{bmatrix} \bar{\mathbf{x}}(t) \\ \boldsymbol{\xi}(t) \end{bmatrix} \\ &\quad + \int_{-h_1(t)}^0 \int_{t+\theta}^t \boldsymbol{\xi}^T(s) \mathbf{R}_1 \boldsymbol{\xi}(s) ds d\theta \\ &\quad + \int_{-g_1(t)}^0 \int_{t+\theta}^t \boldsymbol{\xi}^T(s) \mathbf{R}_2 \boldsymbol{\xi}(s) ds d\theta \\ &\quad + \int_{t-h_1(t)}^t \bar{\mathbf{x}}^T(s) \bar{\mathbf{C}}_1^T \sum_{i=1}^4 \boldsymbol{\mathcal{Q}}_{1i} \bar{\mathbf{C}}_1 \bar{\mathbf{x}}(s) ds \\ &\quad + \int_{t-g_1(t)}^t \bar{\mathbf{x}}^T(s) \bar{\mathbf{C}}_2^T \sum_{i=1}^4 \boldsymbol{\mathcal{Q}}_{2i} \bar{\mathbf{C}}_2 \bar{\mathbf{x}}(s) ds \\ &\quad + \int_0^t (\|\boldsymbol{\alpha}(s)\|^2 - \|\boldsymbol{\beta}(s)\|^2) ds \end{aligned} \quad (14)$$

where

$$E = \begin{bmatrix} I_n & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}, \quad P = \begin{bmatrix} P_1 & \mathbf{0} \\ P_2 & P_3 \end{bmatrix},$$

$$P_1 > 0, \quad P_1, P_2, P_3 \in \mathbb{R}^{2n \times 2n}, \quad R_1, R_2 > 0$$

Then, the following Lemma can be obtained.

Lemma 3 Consider the system Eqs.(1), (2) and

(3), for a given scalar $\gamma > 0$, the inequality Eq.(9) is satisfied for all nonzero $w(t), w(t-h_1(t)) \in L_2[0, \infty)$, if there exist matrices $P_1 > 0, P_2, P_3$, positive definite symmetric matrices $\bar{R}_1 = R_1^{-1}, \bar{R}_2 = R_2^{-1}, \bar{X}_{1j} = X_{1j}^{-1}, X_{2j}^{-1} = \bar{X}_{2j}, j=1, \dots, 4$, and positive scalars $\lambda_1, \lambda_2, \lambda_{11}, \lambda_{21}$ such that satisfy the following linear matrix inequality (LMI), as shown in Eq.(15),

$$M = \begin{bmatrix} \Psi & P^T \begin{bmatrix} \mathbf{0} \\ \bar{B}_0 \end{bmatrix} & P^T \begin{bmatrix} \mathbf{0} \\ \bar{B}_1 \end{bmatrix} & P^T \begin{bmatrix} \mathbf{0} \\ \bar{B}_H \end{bmatrix} & \begin{bmatrix} \bar{C}_0^T \\ \mathbf{0} \end{bmatrix} & h_1 P^T \begin{bmatrix} \mathbf{0} \\ \bar{A}_1 \end{bmatrix} & g_1 P^T \begin{bmatrix} \mathbf{0} \\ \bar{A}_2 \end{bmatrix} & \Phi_1 \\ \begin{bmatrix} \mathbf{0} & \bar{B}_0^T \end{bmatrix} P & -\gamma^2 I & \mathbf{0} & \mathbf{0} & D_{10}^T & \mathbf{0} & \mathbf{0} & \Phi_2 \\ \begin{bmatrix} \mathbf{0} & \bar{B}_1^T \end{bmatrix} P & \mathbf{0} & -\gamma^2 I & \mathbf{0} & D_{11}^T & \mathbf{0} & \mathbf{0} & \Phi_3 \\ \begin{bmatrix} \mathbf{0} & \bar{B}_H^T \end{bmatrix} P & \mathbf{0} & \mathbf{0} & -I & \bar{D}_H^T & \mathbf{0} & \mathbf{0} & \Phi_4 \\ \begin{bmatrix} \bar{C}_0 & \mathbf{0} \end{bmatrix} & D_{10} & D_{11} & \bar{D}_H & -I & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ h_1 \begin{bmatrix} \mathbf{0} & \bar{A}_1^T \end{bmatrix} P & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} & -h_1 R_1 & \mathbf{0} & \mathbf{0} \\ g_1 \begin{bmatrix} \mathbf{0} & \bar{A}_2^T \end{bmatrix} P & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} & -g_1 R_2 & \mathbf{0} \\ \Phi_1^T & \Phi_2^T & \Phi_3^T & \Phi_4^T & \mathbf{0} & \mathbf{0} & \mathbf{0} & \Phi_5 \end{bmatrix} \quad (15)$$

where

$$\Psi = P^T \begin{bmatrix} \mathbf{0} & I \\ \sum_{i=0}^2 \bar{A}_i & -I \end{bmatrix} + \begin{bmatrix} \mathbf{0} & \sum_{i=0}^2 \bar{A}_i^T \\ I & -I \end{bmatrix} P + \begin{bmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & U_1 \end{bmatrix},$$

$$\Phi_1 = \begin{bmatrix} \bar{C}_0^T & \bar{C}_0^T & \bar{C}_0^T & \bar{C}_1^T & \dots & \bar{C}_1^T & \bar{C}_2^T & \dots & \bar{C}_2^T & \bar{C}_H^T & \bar{C}_{1H}^T & \mathbf{0} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{0} & \mathbf{0} & h_1 I & g_1 I & \mathbf{0} & \dots & \mathbf{0} \end{bmatrix}$$

$$\Phi_2 = [\underbrace{\mathbf{0} \ \mathbf{0} \ \dots \ \mathbf{0}}_{17} \ D_{10}^T \ D_{10}^T \ \underbrace{\mathbf{0} \ \dots \ \mathbf{0}}_4], \Phi_3 = [\underbrace{\mathbf{0} \ \mathbf{0} \ \dots \ \mathbf{0}}_{19} \ D_{11}^T \ D_{11}^T \ \mathbf{0} \ \mathbf{0}], \Phi_4 = [\underbrace{\mathbf{0} \ \mathbf{0} \ \dots \ \mathbf{0}}_{21} \ \bar{D}_H^T \ \bar{D}_H^T],$$

$$\Phi_5 = \text{diag}\{-(1-h_1)X_{11}, -(1-g_1)X_{21}, -I, -I, \bar{X}_{11}, \bar{X}_{12}, \bar{X}_{13}, \bar{X}_{14}, -I, \bar{X}_{21}, \bar{X}_{22}, \bar{X}_{23}, \bar{X}_{24}, -I, -I, -h_1 \bar{R}_1, -g_1 \bar{R}_2, -(1-h_1)X_{12}, -(1-g_1)X_{22}, -(1-h_1)X_{13}, -(1-g_1)X_{23}, -(1-h_1)X_{14}, -(1-g_1)X_{24}\}$$

Proof Note that if inequality Eq.(15) holds, from the reported results (Yu and Chen, 1997; Yu and Chu, 1999), we can easily obtain that the system ($\bar{\Sigma}$) is asymptotically stable.

To prove Eq.(9), we have

$$\frac{dV(t)}{dt} + z^T(t)z(t) - \gamma^2 w^T(t)w(t) - \gamma^2 w^T(t-h_1(t)) \cdot w(t-h_1(t))$$

$$= [\bar{x}^T(t) \ \xi^T(t)] \left(P^T \begin{bmatrix} \mathbf{0} & I \\ \sum_{i=0}^2 \bar{A}_i & -I \end{bmatrix} + \begin{bmatrix} \mathbf{0} & \sum_{i=0}^2 \bar{A}_i^T \\ I & -I \end{bmatrix} P \right. \\ \left. + \begin{bmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & U_1 \end{bmatrix} \right) \begin{bmatrix} \bar{x}(t) \\ \xi(t) \end{bmatrix} + 2\xi^T(t) P^T [\bar{F} \xi(t-d_1(t)) \\ -\bar{A}_1 \int_{t-h_1(t)}^t \xi(s) ds - \bar{A}_2 \int_{t-g_1(t)}^t \xi(s) ds + \bar{B}_0 w \\ + \bar{B}_1 w(t-h_1(t)) + \bar{B}_H \beta] + h_1 \xi^T(t) R_1 \xi(t) + g_1 \xi^T(t) \cdot$$

$$\begin{aligned}
 &R_2\xi(t) - \int_{t-h_1(t)}^t \xi^T(s)R_1\xi(s)ds - \int_{t-g_1(t)}^t \xi^T(s)R_2 \cdot \\
 &\xi(s)ds + \bar{x}^T(t)\bar{C}_H^T\bar{C}_H\bar{x}(t) + \bar{x}^T(t-h_1(t))\bar{C}_{1H}^T\bar{C}_{1H} \cdot \\
 &\bar{x}(t-h_1(t)) - \beta^T\beta + \bar{x}^T(t)\bar{C}_1^T \sum_{i=1}^4 X_{1i}\bar{C}_1\bar{x}(t) \\
 &-(1-h_1)\bar{x}^T(t-h_1(t))\bar{C}_1^T \sum_{i=1}^4 X_{1i}\bar{C}_1\bar{x}(t-h_1(t)) \\
 &+\bar{x}^T(t)\bar{C}_2^T \sum_{i=1}^4 X_{2i}\bar{C}_2\bar{x}(t) - (1-g_1)\bar{x}^T(t-g_1(t)) \cdot \\
 &\bar{C}_2^T \sum_{i=1}^4 X_{2i}\bar{C}_2\bar{x}(t-g_1(t)) + z^T(t)z(t) - \gamma^2 w^T(t)w(t) \\
 &-\gamma^2 w^T(t-h_1(t))w(t-h_1(t)) \tag{16}
 \end{aligned}$$

Due to the asymptotic stability of $x(t)$, and $w(t)$ is square integrable on $[0, \infty)$, it follows that $\xi(t) \in L_2[0, \infty)$ from Eq.(11). Similar to the prove of Theorem 2.1 (Fridman, 2001), some inequalities can be obtained, substitute the obtained inequalities into Eq.(16) and integrate the resulting inequality in t from 0 to ∞ . At the same time, consider the following equation,

$$\begin{aligned}
 &\int_0^\infty [\bar{x}^T(t-h_1(t))(\bar{C}_1^T\bar{C}_1 + \bar{C}_{1H}^T\bar{C}_{1H})\bar{x}(t-h_1(t)) \\
 &+\bar{x}^T(t-g_1(t))\bar{C}_2^T\bar{C}_2\bar{x}(t-g_1(t))]dt \\
 &= \int_0^\infty [\bar{x}^T(t)(\bar{C}_1^T\bar{C}_1 + \bar{C}_{1H}^T\bar{C}_{1H} + \bar{C}_2^T\bar{C}_2)\bar{x}(t)]dt \tag{17}
 \end{aligned}$$

we finally can obtain that Eq.(9) is satisfied if the LMI Eq.(15) holds, by Schur complements. This completes the proof.

From Eq.(15), we can observe that $\Psi < 0$. By expansion of the block matrices, we have $-(P_3 + P_3^T) < 0$, it implies that P is a nonsingular

matrix. Defining

$$P^{-1} = Q = \begin{bmatrix} Q_1 & 0 \\ Q_2 & Q_3 \end{bmatrix} \tag{18}$$

then multiply Eq.(15) by $\text{diag}\{Q^T, I, I, I, I, I, I, I\}$ and $\text{diag}\{Q, I, I, I, I, I, I, I\}$ on the left side and right side, respectively, and denotes the result as M' , i.e.

$$M' = \text{diag}\{Q^T, I, I, I, I, I, I, I\} M \text{diag}\{Q, I, I, I, I, I, I, I\} \tag{19}$$

In order to linearize the resulting optimization problem, we look for Q_1 that has the following block diagonal structure,

$$Q_1 = \begin{bmatrix} I & \\ & Q_{12} \end{bmatrix} \tag{20}$$

where Q_{12} is a positive definite matrix. This restriction is adopted to clear up the bilinear terms appeared in Eq.(15), and will introduce an additional conservation to the solution proposed, but compared with the reported result (Guo, 2002) on H_∞ output feedback control, its conservation is still lessened. In particular, if we choose

$$R_2 = C_c^T R'_2 C_c, \quad R_3 = (C_c^T R'_2 C_c)^{-1}, \tag{21}$$

by expansion of the block matrices, we have

$$\begin{aligned}
 &M' = \text{diag}\{I, I, I, I, I, I, I, C_c^T I\} M'' \cdot \\
 &\text{diag}\{I, I, I, I, I, I, I, C_c I\} \tag{22}
 \end{aligned}$$

where $M'' < 0$ is shown in Eq.(23),

$$M'' = \begin{bmatrix} \Theta_{11} & \Theta_{12} & 0 & 0 & 0 & 0 & \Theta_{17} & \Theta_{18} & 0 & 0 & \Theta_{111} \\ * & \Theta_{22} & \Theta_{23} & \Theta_{24} & \Theta_{25} & \Theta_{26} & \Theta_{27} & 0 & \Theta_{29} & \Theta_{210} & \Theta_{211} \\ * & * & -\gamma^2 I & 0 & 0 & 0 & 0 & D_{10}^T & 0 & 0 & 0 \\ * & * & * & -\gamma^2 I & 0 & 0 & 0 & D_{11}^T & 0 & 0 & 0 \\ * & * & * & * & -I & 0 & 0 & \bar{D}_H^T & 0 & 0 & 0 \\ * & * & * & * & * & -U_1 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & -\bar{U}_1 & 0 & 0 & 0 & 0 \\ * & * & * & * & * & * & * & -I & 0 & 0 & 0 \\ * & * & * & * & * & * & * & * & -h_1 R_1 & 0 & 0 \\ * & * & * & * & * & * & * & * & * & -g_1 R_2' & 0 \\ * & * & * & * & * & * & * & * & * & * & \Phi_3' \end{bmatrix} < 0 \tag{23}$$

and Φ_5' is Φ_5 in Eq.(15) that \bar{R}_2 is replaced by R_3 in Eq.(21),

$$\begin{aligned} \Theta_{11} &= \begin{bmatrix} Q_{21} + Q_{21}^T & Q_{22} + Q_{23}^T \\ Q_{22}^T + Q_{23} & Q_{24}^T + Q_{24} \end{bmatrix}, \\ \Theta_{12} &= \begin{bmatrix} Q_{31} - Q_{21}^T + A_0 + A_1 \\ Q_{33} - Q_{22}^T + G^T(B_{20} + B_{21})^T \\ Q_{32} - Q_{23}^T + (C_{20} + C_{21})^T B_c^T \\ Q_{34} - Q_{24}^T + H^T \end{bmatrix} \\ \Theta_{22} &= \begin{bmatrix} -Q_{31} - Q_{31}^T & -Q_{32} - Q_{33}^T \\ -Q_{32}^T - Q_{33} & -Q_{34}^T - Q_{34} \end{bmatrix}, \\ \Theta_{23} &= \begin{bmatrix} B_{10} \\ B_c D_{30} \end{bmatrix}, \Theta_{24} = \begin{bmatrix} B_{11} \\ B_c D_{31} \end{bmatrix}, \\ \Theta_{25} &= \left[\begin{array}{cc} \lambda_1 E_{10} & \lambda_1 B_c E_{30} \\ \lambda_{11} E_{11} & \lambda_{11} B_c E_{31} \end{array} \right] \begin{bmatrix} 0 & 0 \end{bmatrix}, \\ \Theta_{17} &= \begin{bmatrix} Q_{21}^T & Q_{23}^T \\ Q_{22}^T & Q_{24}^T \end{bmatrix}, \Theta_{26} = \begin{bmatrix} F_1 & 0 \\ 0 & 0 \end{bmatrix}, \Theta_{27} = \begin{bmatrix} Q_{31}^T & Q_{33}^T \\ Q_{32}^T & Q_{34}^T \end{bmatrix}, \\ \Theta_{18} &= \begin{bmatrix} C_{10}^T \\ G^T D_{20}^T \end{bmatrix}, \Theta_{29} = \begin{bmatrix} A_1 & 0 \\ B_c C_{21} & 0 \end{bmatrix}, \Theta_{210} = \begin{bmatrix} 0 & B_{21} \\ 0 & 0 \end{bmatrix}, \\ \Theta_{211} &= [0 \cdots 0 \ h_1 \begin{bmatrix} Q_{31}^T & Q_{33}^T \\ Q_{32}^T & Q_{34}^T \end{bmatrix} \ g_1 \begin{bmatrix} Q_{31}^T & Q_{33}^T \\ Q_{32}^T & Q_{34}^T \end{bmatrix} \ 0 \cdots 0] \\ \Theta_{111} &= [\Theta_{191} \ \Theta_{191} \ \Theta_{191} \ \Theta_{192} \ \cdots \ \Theta_{192} \ \Theta_{193} \ \cdots \\ &\quad \Theta_{193} \ \Theta_{194} \ \Theta_{195} \ 0 \ \cdots \ 0], \end{aligned}$$

where

$$\begin{aligned} \Theta_{191} &= \begin{bmatrix} C_{10}^T \\ G^T D_{20}^T \end{bmatrix}, \Theta_{192} = \begin{bmatrix} C_{11}^T \\ 0 \end{bmatrix}, \Theta_{193} = \begin{bmatrix} 0 \\ G^T D_{21}^T \end{bmatrix}, \\ \Theta_{194} &= \left[\begin{array}{cc} C^T K_1 / \lambda_1 & \\ & Q_{12}^T C^T K_3 / \lambda_1 \end{array} \right] 0 \left[\begin{array}{cc} C^T K_2 / \lambda_1 & \\ & 0 \end{array} \right] 0 \\ \Theta_{195} &= \left[0 \left[\begin{array}{cc} C^T K_{11} / \lambda_{11} & \\ & Q_{12}^T C^T K_{31} / \lambda_{11} \end{array} \right] 0 \left[\begin{array}{cc} C^T K_{21} / \lambda_{11} & \\ & 0 \end{array} \right] \right] \end{aligned}$$

Now, we are in a position to give the design method for a robust H_∞ output feedback controller.

Theorem 1 Consider the system of Eq.(10), for a given scalar $\gamma > 0$, Eq.(9) is satisfied for all nonzero $w(t), w(t-h_1(t)) \in L_2[0, \infty)$, if there exist matrices $Q_{12} > 0, Q_{21}, Q_{22}, Q_{23}, Q_{24}, Q_{31}, Q_{32}, Q_{33}, Q_{34}, H, G, B_c$, positive definite symmetric matrices $\bar{U}_1 = U_1^{-1}, \bar{R}_1 = R_1^{-1}, R_2, R_3, \bar{X}_{ij} = X_{ij}^{-1}, j=1, \dots, 4, i=1, 2$, and positive scalars $\lambda_1, \lambda_2, \lambda_{11}, \lambda_{21}$ such that linear matrix inequality (LMI) Eq.(23) holds. In this case, the parameters of the controller can be solved and

$$A_c = H Q_{12}^{-1}, \quad C_c = G Q_{12}^{-1}, \quad B_c = B_c.$$

Remark 1 For the scalar γ , we can obtain the minimum value by the following optimal algorithm:

$$\begin{aligned} &\min \gamma \\ &\text{subject to Eq.(23).} \end{aligned}$$

The upper bound of delays h_1, g_1 can be obtained by stepwise iteration, the steps are stated as follows: First, the LMI (23) is solved in terms of the given values $h_1, g_1 > 0$, if there exists a feasible solution, then the values of h_1, g_1 are increased step by step; otherwise the values are reduced to half values step by step. Repeat the above procedure, finally, the upper bound of delays h_1, g_1 can be obtained according to any precision.

Assuming $k=1$, the augmented model is described as follows,

$$\bar{\Sigma}_{\Delta L} : \begin{cases} \dot{\bar{x}} = \bar{A}_{0\Delta} \bar{x}(t) + \bar{A}_{1\Delta} \bar{x}(t-h_1(t)) \\ \quad + \bar{A}_{2\Delta} \bar{x}(t-g_1(t)) + \bar{B}_\Delta w \\ \quad + \bar{B}_{1\Delta} w(t-h_1(t)) + \bar{E}_1 \bar{f}_1 + \bar{E}_{11} \bar{f}_{11} \\ z = \bar{C}_{0\Delta} \bar{x}(t) + \bar{C}_{1\Delta} \bar{x}(t-h_1(t)) \\ \quad + \bar{C}_{2\Delta} \bar{x}(t-g_1(t)) + D_{10\Delta} w \\ \quad + D_{11\Delta} w(t-h_1(t)) + E_{20} f_2 + E_{21} f_{21} \end{cases} \quad (24)$$

where $(\cdot)_\Delta = (\cdot) + \Delta(\cdot)$, the parameter uncertainties in the system $(\bar{\Sigma}_{\Delta L})$ can be rewritten as

$$\begin{bmatrix} \Delta \bar{A}_0 & \Delta \bar{A}_1 & \Delta \bar{A}_2 & \Delta \bar{B}_0 & \Delta \bar{B}_1 \\ \Delta \bar{C}_0 & \Delta \bar{C}_1 & \Delta \bar{C}_2 & \Delta D_{10} & \Delta D_{11} \end{bmatrix}$$

$$= \begin{bmatrix} \mathbf{G}_1 \\ \mathbf{G}_2 \end{bmatrix} F(x,t) [\mathbf{H}_1 \ \mathbf{H}_2 \ \mathbf{H}_3 \ \mathbf{H}_4 \ \mathbf{H}_5] \quad (25)$$

where

$$\begin{aligned} \mathbf{G}_1 &= \begin{bmatrix} \mathbf{G}_{11} & \mathbf{G}_{11} \\ \mathbf{B}_c \mathbf{G}_{31} & \mathbf{0} \end{bmatrix}, \quad \mathbf{G}_2 = [\mathbf{G}_{21} \ \mathbf{G}_{21}], \\ \mathbf{H}_1 &= \begin{bmatrix} \mathbf{H}_{11} & & & & \\ & \mathbf{H}_{15} \mathbf{C}_c & & & \\ & & & & \\ & & & & \\ & & & & \end{bmatrix}, \quad \mathbf{H}_2 = \begin{bmatrix} \mathbf{H}_{12} & \\ & \mathbf{0} \end{bmatrix}, \\ \mathbf{H}_3 &= \begin{bmatrix} \mathbf{0} & & & & \\ & \mathbf{H}_{15} \mathbf{C}_c & & & \\ & & & & \\ & & & & \\ & & & & \end{bmatrix}, \quad \mathbf{H}_4 = \begin{bmatrix} \mathbf{H}_{13} \\ \mathbf{0} \end{bmatrix}, \quad \mathbf{H}_5 = \begin{bmatrix} \mathbf{H}_{14} \\ \mathbf{0} \end{bmatrix}. \end{aligned}$$

Then the problem of robust H_∞ output feedback control can be presented as the following Theorem 2.

Theorem 2 Consider the uncertain Lur'e delay system Eq.(24), for a given scalar $\gamma > 0$ Eq.(9) is satisfied for all nonzero $w(t), w(t-h_1(t)) \in L_2[0, \infty)$, if there exist matrices $\mathbf{Q}_{12} > 0, \mathbf{Q}_{21}, \mathbf{Q}_{22}, \mathbf{Q}_{23}, \mathbf{Q}_{24}, \mathbf{Q}_{31}, \mathbf{Q}_{32}, \mathbf{Q}_{33}, \mathbf{Q}_{34}, \mathbf{H}, \mathbf{G}, \mathbf{B}_c$, positive definite symmetric matrix $\mathbf{U}_1, \bar{\mathbf{U}}_1 = \mathbf{U}_1^{-1}, \mathbf{R}_2, \mathbf{R}_3, \bar{\mathbf{R}}_1 = \mathbf{R}_1^{-1}, \bar{\mathbf{X}}_{ij} = \mathbf{X}_{ij}^{-1}, j=1, \dots, 4, i=1, 2$, and positive scalars $\lambda_1, \lambda_2, \lambda_{11}, \lambda_{21}, \alpha$ such that linear matrix inequality (LMI) Eq.(26) holds.

$$\mathbf{M}_N = \begin{bmatrix} \mathbf{M}'' & \mathbf{\Omega}_{11} & \mathbf{\Omega}_{12}^T \\ \mathbf{\Omega}_{11}^T & -\alpha^{-1} \mathbf{I} & \mathbf{0} \\ \mathbf{\Omega}_{12} & \mathbf{0} & -\alpha \mathbf{I} \end{bmatrix} < 0 \quad (26)$$

where

$$\begin{aligned} \mathbf{\Omega}_{11} &= \begin{bmatrix} \mathbf{\Gamma}_{11} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{\Gamma}_{12} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{\Gamma}_{13} \end{bmatrix}, \quad \mathbf{\Omega}_{12} = [\mathbf{\Gamma}_{21} \ \mathbf{\Gamma}_{22} \ \mathbf{\Gamma}_{23}], \\ \mathbf{\Gamma}_{11} &= \begin{bmatrix} \mathbf{\Xi}_1 & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \\ \vdots & \vdots & & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \end{bmatrix}, \quad \mathbf{\Gamma}_{13} = \begin{bmatrix} \mathbf{\Xi}_2 & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \ddots & \mathbf{0} & \mathbf{0} \\ \vdots & \mathbf{0} & \mathbf{\Xi}_2 & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \end{bmatrix}, \\ \mathbf{\Gamma}_{21}^T &= [\mathbf{\Pi}_4^T \ \mathbf{0} \ \dots \ \mathbf{0} \ \mathbf{\Pi}_6^T \ \mathbf{0} \ \mathbf{\Pi}_6^T \ \dots \\ &\quad \mathbf{\Pi}_7^T \ \dots \ \mathbf{\Pi}_8^T \ \dots \ \mathbf{\Pi}_8^T \ \mathbf{0} \ \dots \ \mathbf{0}], \end{aligned}$$

$$\begin{aligned} \mathbf{\Gamma}_{12} &= \begin{bmatrix} \mathbf{\Xi}_2 & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{\Xi}_2 & \mathbf{0} & \mathbf{0} \\ \vdots & \vdots & \mathbf{0} & \ddots & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{\Xi}_2 \end{bmatrix}, \\ \mathbf{\Gamma}_{22} &= \begin{bmatrix} \mathbf{\Pi}_2 & \mathbf{\Pi}_3 & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \vdots & \vdots & \vdots & \vdots \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{\Pi}_2 & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{\Pi}_2 & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{\Pi}_3 & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{\Pi}_3 & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} \end{bmatrix}, \quad \mathbf{\Gamma}_{23} = \begin{bmatrix} \mathbf{\Pi}_4 & \mathbf{\Pi}_5 & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \\ \vdots & \vdots & \vdots & & \vdots \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \end{bmatrix}, \\ \mathbf{\Xi}_1 &= \begin{bmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{G}_{11} & \mathbf{G}_{11} \\ \mathbf{B}_c \mathbf{G}_{31} & \mathbf{0} \end{bmatrix}, \quad \mathbf{\Xi}_2 = [[\mathbf{G}_{21} \ \mathbf{G}_{21}] \ \mathbf{0}], \\ \mathbf{\Pi}_1 &= \begin{bmatrix} \mathbf{H}_{11} + \mathbf{H}_{12} & \mathbf{0} \\ \mathbf{0} & (\mathbf{H}_{15} + \mathbf{H}_{16}) \mathbf{G} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}, \quad \mathbf{\Pi}_2 = \begin{bmatrix} \mathbf{H}_{13} \\ \mathbf{0} \\ \mathbf{0} \end{bmatrix}, \\ \mathbf{\Pi}_3 &= \begin{bmatrix} \mathbf{H}_{14} \\ \mathbf{0} \\ \mathbf{0} \end{bmatrix}, \quad \mathbf{\Pi}_4 = \begin{bmatrix} h_1 [\mathbf{H}_{12} \\ \mathbf{0}] \\ \mathbf{0} \end{bmatrix}, \quad \mathbf{\Pi}_5 = \begin{bmatrix} \mathbf{0} \\ g_1 [\mathbf{H}_{16}] \\ \mathbf{0} \end{bmatrix}, \\ \mathbf{\Pi}_6 &= \begin{bmatrix} \mathbf{H}_{11} & \mathbf{0} \\ \mathbf{0} & \mathbf{H}_{15} \mathbf{G} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}, \quad \mathbf{\Pi}_7 = \begin{bmatrix} \mathbf{H}_{12} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}, \\ \mathbf{\Pi}_8 &= \begin{bmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{H}_{16} \mathbf{G} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}. \end{aligned}$$

Proof If LMI Eq.(26) holds, by Schur complement, it follows that

$$\mathbf{M}'' + \alpha \mathbf{\Omega}_{11} \mathbf{\Omega}_{11}^T + \alpha^{-1} \mathbf{\Omega}_{12}^T \mathbf{\Omega}_{12} < 0 \quad (27)$$

Therefore, we can deduce

$$\begin{aligned} \text{diag}\{\mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{C}_c^T, \mathbf{I}\} (\mathbf{M}'' + \alpha \mathbf{\Omega}_{11} \mathbf{\Omega}_{11}^T \\ + \alpha^{-1} \mathbf{\Omega}_{12}^T \mathbf{\Omega}_{12}) \text{diag}\{\mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{I}, \mathbf{C}_c, \mathbf{I}\} < 0 \end{aligned}$$

Eq.(22) implies that

$$M' + \text{diag}\{I, I, I, I, I, I, I, I, C_c^T, I\}(\alpha\Omega_1\Omega_1^T + \alpha^{-1}\Omega_2^T\Omega_2)\text{diag}\{I, I, I, I, I, I, I, I, C_c, I\} < 0$$

Defining

$$\begin{aligned} & \text{diag}\{I, I, I, I, I, I, I, I, C_c^T, I\}\Omega_1 \\ &= \text{diag}\{Q^T, I, I, I, I, I, I, I, I\}L_1, \\ & \Omega_2\text{diag}\{I, I, I, I, I, I, I, I, C_c, I\} \\ &= L_2\text{diag}\{Q, I, I, I, I, I, I, I, I\}. \end{aligned}$$

Then we can deduce from Eq.(19) that the following inequality holds,

$$M + \alpha L_1 L_1^T + \alpha^{-1} L_2^T L_2 < 0 \tag{28}$$

On the other hand, substituting Eq.(25) into the LMI Eq.(15), considering the description Eq.(4) of uncertainties, and transforming the linear matrix M in Eq.(15) into M_Δ , we have

$$M_\Delta = M + L_1 F(x(t), t) L_2 + (L_1 F(x(t), t) L_2)^T \tag{29}$$

By Lemma 2 and Eq.(28), we can obtain

$$M_\Delta < 0 \tag{30}$$

Thus, from Lemma 3 and Eq.(30), this completes the proof of Theorem 2.

NUMERAL EXAMPLES

Example 1 Consider the system $\bar{\Sigma}$, whose system matrices (Guo, 2002) are given by

$$\begin{aligned} F = 0, A_0 &= \begin{bmatrix} -1.1 & -0.5 \\ 0 & 0.2 \end{bmatrix}, A_1 = \begin{bmatrix} 0.2 & 0.25 \\ -0.3 & 0.1 \end{bmatrix}, \\ B_{10} &= \begin{bmatrix} 0.1 \\ 0.1 \end{bmatrix}, B_{11} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, B_{20} = \begin{bmatrix} -1.5 \\ 2.0 \end{bmatrix}, B_{21} = \begin{bmatrix} 0.8 \\ -0.5 \end{bmatrix}, \\ C_{10} &= [0.1 \quad 0.1], C_{11} = [0.05 \quad 0.01], C_{20} = \begin{bmatrix} 1 & 0.5 \\ 0 & 0.5 \end{bmatrix}, \end{aligned}$$

$$\begin{aligned} D_{10} &= 0.1, D_{11} = 0, D_{20} = 0.5, D_{21} = 0.1, \\ C_{21} &= \begin{bmatrix} 0.1 & 0.1 \\ 0 & 0.1 \end{bmatrix}, D_{30} = \begin{bmatrix} 0.1 \\ 0 \end{bmatrix}, D_{31} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \\ E_{10} &= \begin{bmatrix} 0.3 & 0 \\ 0 & -0.1 \end{bmatrix}, E_{11} = \begin{bmatrix} 0.05 & 0 \\ 0 & -0.1 \end{bmatrix}, \\ E_{30} &= \begin{bmatrix} 0.5 & 0 \\ 0 & -0.1 \end{bmatrix}, C = \begin{bmatrix} 1.0 & 0 \\ 0 & 1.0 \end{bmatrix}, K_1 = \begin{bmatrix} 0.2 & 0 \\ 0 & 0.1 \end{bmatrix}, \\ K_2 &= \begin{bmatrix} -0.15 & 0 \\ 0 & 0.1 \end{bmatrix}, K_{11} = \begin{bmatrix} -0.2 & 0 \\ 0 & -0.1 \end{bmatrix}. \end{aligned}$$

Choosing $\lambda_1=\lambda_2=\lambda_{11}=\lambda_{21}=1$, based on Theorem 1 and by using the LMI-toolbox in Matlab, we obtain the minimum values of γ , as a function of the bound h_1 and g_1 , they are described in Table 1. A minimum value of $\gamma=0.7335$ is obtained, compared to the achievable value (Guo, 2002) of $\gamma=1.0000$.

Table 1 Relation of the bound of time-delays with performance index

h_1	g_1	γ_{\min}
0	0	0.7335
0.3	0.2	0.9215
0.4	0.3	0.9865
0.5	0.5	1.1743
0.6	0.53	1.4987
0.7	0.6	2.3816
0.745	0.64	4.3659

The upper bound of delays h_1 and g_1 are $0 \leq h_1 \leq 0.7456$ and $0 \leq g_1 \leq 0.6402$, respectively, compared with the bound $0 \leq h_1 = g_1 \leq 0.5$ (Guo, 2002). When $h_1 = g_1 = 0.5$, the corresponding matrices of the robust H_∞ output feedback controller are

$$\begin{aligned} A_c &= \begin{bmatrix} -1.9842 & 1.2866 \\ 1.2977 & -2.8531 \end{bmatrix}, \\ B_c &= \begin{bmatrix} -1.5266 & 2.5252 \\ 0.8444 & -3.0860 \end{bmatrix}, \\ C_c &= [-0.4071 \quad 0.6216]. \end{aligned}$$

Example 2 Consider the system $\bar{\Sigma}_{\Delta L}$ with the same

matrices as $\bar{\Sigma}$ in example 1 and with parametric uncertainties (Guo, 2002) described by

$$\mathbf{G}_{11} = \begin{bmatrix} -0.1 \\ 0.2 \end{bmatrix}, \mathbf{G}_{21} = 0, \mathbf{G}_{31} = \begin{bmatrix} 0.1 \\ -0.1 \end{bmatrix}, \mathbf{H}_{11} = [0.1 \quad 0.1], \\ \mathbf{H}_{12} = [0.01 \quad 0], \mathbf{H}_{13} = 0.1, \mathbf{H}_{14} = -0.2, \mathbf{H}_{15} = \mathbf{H}_{16} = 0.$$

Based on Theorem 2, a minimum value of $\gamma = 0.8869$ is obtained, compared with the achievable value (Guo, 2002) of $\gamma = 1.2000$; it is found that this system is robustly stable and has H_∞ performance for any time-delay $0 \leq h_1 \leq 0.8974$, $0 \leq g_1 \leq 0.7179$, compared with the bound (Guo, 2002) $0 \leq h_1 = g_1 \leq 0.5$. When $h_1 = g_1 = 0.5$, the corresponding matrices of the robust H_∞ output feedback controller are

$$\mathbf{A}_c = \begin{bmatrix} -3.9796 & 2.8539 \\ 2.6516 & -3.4823 \end{bmatrix}, \mathbf{B}_c = \begin{bmatrix} -4.0545 & -4.0543 \\ -4.4230 & -4.4232 \end{bmatrix}, \\ \mathbf{C}_c = [0.2649 \quad -0.2428].$$

CONCLUSION

In this paper, a design method of robust H_∞ output feedback controller has been presented for a class of Lur'e systems with time-varying multi-delays in the states, input and measurement outputs, and with both nonlinear and parametric uncertainty appeared in all system matrices. Feasible design procedures are provided based on the LMI-based convex optimization approach. The sufficient conditions are presented which guarantee that the Lur'e systems have robust H_∞ performance, moreover, the results obtained are less conservative than the reported results due to the efficient BRL that was derived for uncertain Lur'e time-delay sys-

tems based on an equivalent descriptor representation of the system and due to the Park's efficient overbounding method. The numerical examples show that the presented results have the less conservatism.

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