

Auxiliary signal design for failure detection in uncertain systems

R. Nikoukhah, S. L. Campbell and F. Delebecque

Abstract—An auxiliary signal is an input signal that enhances the identifiability of a model based on input-output observations. Assuming that the normal and the failed behaviors of a process can be modeled by two linear uncertain systems, failure detectability can be seen as a multi-model identification problem. In this paper, we extend previous results on auxiliary signal design for multi-model identification to a larger class of uncertain systems.

Keywords—Identification, Failure detection, Auxiliary signal design

I. INTRODUCTION

There are two approaches to the problem of failure detection and isolation. The first is a passive approach where the detector monitors the inputs and the outputs of the system and decides whether (and if possible what kind of) a failure has occurred. This is done by comparing the measured input-output behavior with “normal” behavior of the system. The passive approach is used to continuously monitor the system in particular when the detector has no way of acting upon the system, for material or security reasons. Most of the work in the area of failure detection is geared towards this type of approach [1], [12], [15].

The active approach to failure detection consists in acting upon the system on a periodic basis or at critical times using a test signal, which we call an auxiliary signal, in order to exhibit abnormal behaviors which would otherwise remain undetected during normal operation. The detector can act by taking over part or all of the inputs of the system for a period of time: the test period. The decision whether or not the system has failed should be made at (and if possible before) the end of the test period. The structure of the failure detection method considered in this paper is depicted in Figure 1.

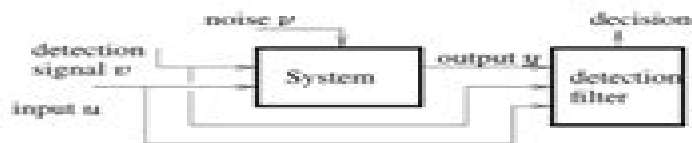


Fig. 1. Active failure detection.

The design of auxiliary signals has been a major issue in system identification but their use for failure detection has been introduced in [16], [6], [7]; see also [14]. The auxiliary signal in these works are considered to be linear inputs of stochastic models and their objective is to optimize some statistical properties of the detector. In [9], a method for guaranteed failure

detection was presented in which perturbations were modeled as polyhedral sets. The method was based on solving large linear programming problems.

The auxiliary signal design problem for robust multi-model identification has been studied [10], [11]. In [10], [11], we assume that we have two candidate models and we seek an auxiliary signal of least energy that can guarantee on-line identification of the correct model.

In this paper, we consider the same problem but we allow for more general noise models. This enables us, in particular, to capture model uncertainties more effectively.

II. PROBLEM FORMULATION

A. System models

The true system model is supposed to be one of the following two models over the test period $[0, T]$:

$$\dot{x}_i = A_i x_i + B_i v + M_i \nu_i, \quad (1)$$

$$z_i = G_i x_i + H_i v, \quad (2)$$

$$y = C_i z_i + N_i \nu_i \quad (3)$$

for $i = 0$ and 1 . v is the auxiliary signal input, y is the measured output, x_i 's are the states and ν_i 's are uncertainty inputs and z_i 's represent uncertainty outputs. A_i , B_i , C_i , G_i , H_i , M_i , N_i are matrices of appropriate dimensions. These matrices could be time varying but each entry must be a continuous function of time. Finally, we assume that the N_i 's have full row rank.

The assumption on the uncertainty inputs and outputs are

$$S_v^i(x_i(0), \nu_i) \triangleq x_i(0)^T P_{i0}^{-1} x_i(0) + \int_0^T (\|\nu_i\|^2 - \alpha_i^2 \|z_i\|^2) dt < 1, \quad i = 0, 1. \quad (4)$$

$S_v^i(x_i(0), \nu_i)$ measures the size of the disturbances that our model identification is to be robust to.

Note that the states of the two models x_0 and x_1 need not have the same dimensions. The same is true for uncertainties (ν_0, z_0) and (ν_1, z_1) . The only things that tie together the two models are y and v .

This formulation of uncertain systems allows us to model uncertain systems represented as follows:

$$\dot{x}_i = (A_i + M_i \Delta_i G_i) x_i + (B_i + M_i \Delta_i H_i) v, \quad (5)$$

$$y = (C_i + N_i \Delta_i G_i) x_i + N_i \Delta_i H_i v \quad (6)$$

where

$$\|\Delta_i\| < \alpha_i, \quad i = 0, 1, \quad (7)$$

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Auxiliary Signal Design For Failure Detection

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