

# Finite-Time Stability for Non-Gaussian Stochastic Distribution Systems via T-S Fuzzy Modeling

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**Abstract**—In this paper, the problem of finite-time stability for general non-Gaussian stochastic system with unknown state is investigated by using T-S fuzzy modeling. The objective is to control the probability density functions(PDFs) of the system output to follow a given PDFs. In order to describe the gray-box dynamics between PDFs of system output and controlled input, the well known fuzzy logic systems and the T-S fuzzy models are imported at the same time. Then a classical state observer is used to imitate the unknown state of the system. On account of the strong nonlinearity stochastic process, the square root B-spline is used to model the target PDFs. Finally, the favorable finite time stability can be achieved by employing convex optimization theory. Simulations study for a non-gaussian model are given to embody the superiority of the designed algorithm.

**Index Terms**—T-S fuzzy modeling, finite-time stability, probability density functions(PDFs), unknown state

## I. INTRODUCTION

As everyone knows, the study of complex nonlinear stochastic system is of great significance. Therefore in recent years, the relevant research is always a hot spot [1], [2] and many approaches have been applied in this field successfully, such as minimum variance control [3], [4], control for fuzzy stochastic system [5].

In these works, only the output mean and variance are concerned due to the variances which are all obey Gaussian distribution. However, the variances are usually non-gaussian in most practical systems [6]. To solve this problem, a new strategy on the control of the shape of output probability density functions(PDFs) for general stochastic system have been developed [7]. This kind of control method in which the whole shape of the output PDF is considered is called stochastic distribution control (SDC) or PDF tracking control [8]. Due to the probability density function is nonlinear and must be satisfy the restriction condition, it is difficult to get the exact

expression of probability density function, so the probability density function can only be modeled by approximate model, a suitable approximation method becomes particularly important. Currently, the most commonly used approximation method is B-spline expansion [9], [10].

All along fuzzy control systems have been believed to be effective tools when dealing complex controlled processes even some nonanalytic system. [11]

As two most typical examples in various fuzzy models, T-S fuzzy models and fuzzy logic systems (FLSs) have received a good deal of attention in different research fields [12]-[15]. In fact, an FLS can effectively approximate any continuous functions between control inputs and system outputs [16]. A series of fuzzy rules acquired from human experts are correlated with fuzzy basic functions by using FLSs. As for famous T-S fuzzy models, the local nonlinear dynamics can be modeled by a set of simple linear models in diverse spaces and by combing membership functions with those involved local models, the global fuzzy models can be effective for many control systems or even describe those nonlinear dynamics exactly [17]-[19].

On the other hand, in order to meet the practical requirements of system disturbance rejection in industrial production, the stability analysis of a system should not be limited to the stability ability of infinite time, but should consider its stability within the required time. Therefore, issues of finite-time control have become more and more popular [20], [21]. Ref. [22] addresses the challenging problem of finite-time fault tolerant attitude stabilization control for the rigid spacecraft attitude control system with external disturbances and actuator failures. In Ref. [23], the finite-time containment control for a second-order nonlinear multi-agent system in the presence of external disturbances was discussed. In addition, the state observer [24] is built to deal with the unknown system state.

Motivated by the above observations, a method based on T-S fuzzy modeling and state observer method is proposed for a non-gaussian stochastic distribution system with unknown state. First, the square root B-spline is used to identify the nonlinear dynamics from the dynamical weights to the controlled input. Then the

two-step fuzzy modeling is designed to achieve the system global fuzzy model. With the help of the state observers, the error equation between state estimation and actual system is established. By applying the state feedback control law and the convex optimization algorithm, the favorable finite-time stability can be achieved in the limited time domain, which greatly improves the realistic reliability of the system. Finally, simulations result for aforesaid model are provided to reflect the validity of designed algorithm.

Nomenclature. If not stated, all involved vectors or matrices are supposed to have suited dimensions. The identity and zero matrices are respectively represented by  $I$  and  $\theta$ . For any matrices  $P$ , the mark *sym* is defined as  $\text{sym}(P) = P + P^T$ .

## II. SYSTEM DESCRIPTION

For a dynamic stochastic system, denote  $u(t) \in R^m$  as the control input,  $\eta(t) \in [a, b]$ , as the stochastic output and the probability of output  $\eta(t)$  lying inside  $[a, \sigma]$  can be described as

$$P(a \leq \eta(t) < \sigma, u(t), d(t)) = \int_a^\sigma \gamma(y, u(t), d(t)) dy \quad (1)$$

where  $\gamma(y, u(t), d(t))$  is the output PDF of the stochastic variable  $\eta(t)$  under control input  $u(t)$  and disturbance  $d(t)$ . As in [4], [5], it is supposed that the output PDF  $\gamma(y, u(t), d(t))$ , as the control objective, can be measured or estimated. For PDF  $\gamma(y, u(t), d(t))$ , the square root B-spline expansion is given by

$$\sqrt{\gamma(y, u(t), d(t))} = \sum_{i=1}^n v_i(u(t)) B_i(y) \quad (2)$$

where  $B_i(y) (i = 1, 2, \dots, n)$  are specified basis functions and  $v_i := v_i(u(t)) (i = 1, 2, \dots, n)$  are the corresponding weights which depend on  $u(t)$ . It can be seen that the positiveness of  $\gamma(y, u(t), d(t))$  can be automatically guaranteed. On the other hand, the PDF should satisfy the condition  $\int_a^b \gamma(y, u(t), d(t)) dy = 1$  which means only  $n-1$  weights are independent. So the square root expansions are considered as follows

$$\gamma(y, u(t), d(t)) = (C_0 V(t) + L(y))^2 \quad (3)$$

where  $C_0 = [C_1(y) C_2(y) \dots C_{n-1}(y)]$ , and  $V(t) = [v_1(t) v_2(t) \dots v_{n-1}(t)]^T$ .

The above formula reflects the relationship between the state variables of the weight coefficient system and the control input, and also describes the approximation of the b-spline function to the probability density function, and it can be seen that once a set of basis functions is selected, then  $C_0(y)$  and  $L(y)$  will be determined.

Then the typical T-S models will be used to represent the unmodeling dynamics and the  $i$ th fuzzy rule of T-S weight models is expressed as

Plant Rule  $i$ : If  $\mathcal{G}_1$  is  $k_{i1}$ ,  $\mathcal{G}_2$  is  $k_{i2}$  and ... and  $\mathcal{G}_q$  is  $k_{iq}$ , then:

$$\begin{aligned} \dot{x}(t) &= A_i x(t) + B_i u(t) + C_i d(t) \\ V(t) &= E_i x(t) \end{aligned} \quad (4)$$

where  $x(t)$  is the unknown middle state,  $u(t) \in R^m$  is the controlled input.  $V(t) \in R^{n-1}$  are the independent weight vectors,  $d(t)$  represent the unknown exogenous disturbance.  $A_i, B_i, C_i$  and  $E_i$  are system matrices with appropriate dimension.  $k_{ij}, \mathcal{G}_j$  are the priori variables and the fuzzy sets respectively.  $p$  is the number of the rules.  $q$  stands for the number of the priori variables. Similarly with AAA, and by using fuzzy blend, the global weight models can be expressed as

$$\begin{aligned} \dot{x}(t) &= \sum_{i=1}^p h_i(\mathcal{G})(A_i x(t) + B_i u(t) + C_i d(t)) \\ V(t) &= \sum_{i=1}^p h_i(\mathcal{G}) E_i x(t) \end{aligned} \quad (5)$$

Where  $\mathcal{G} = [\mathcal{G}_1, \dots, \mathcal{G}_q]$ ,  $h_i(\mathcal{G}) = \sigma(\mathcal{G}) / \sum_{i=1}^p \sigma_i(\mathcal{G})$ ,

$\sigma_i(\mathcal{G}) = \prod_{j=1}^q k_{ij}(\mathcal{G}_j)$  and  $k_{ij}(\cdot)$  are the grades of the function of  $k_{ij}$ . Furthermore,  $h_i(\mathcal{G})$  can satisfy the following condition

$$h_i(\mathcal{G}) \geq 0, i = 1 \dots p. \sum_{i=1}^p h_i(\mathcal{G}) = 1 \quad (6)$$

It is obvious that the existence of unknown disturbances seriously affects the dynamical performance of the system. Furthermore, in many real control systems, the systems state always unknown, which causes a lot of difficulties in controller design and disturbance rejection.

## III. CONTROLLER AND OBSERVER DESIGN METHOD

It is noted that the middle state  $x(t)$  in weight models is unmeasurable and only the weight  $V(t)$  and the output PDFs can be employed. For evaluate the

unknown state in the controlled process, the available state observer is designed as

$$\begin{aligned}
 \dot{\hat{x}}(t) &= \sum_{i=1}^p h_i(\mathcal{G})(A_i \hat{x}(t) + B_i u(t) + \\
 &L(\sqrt{\gamma(y, u(t), d(t))} - \sqrt{\hat{\gamma}(y, u(t))})) \\
 &= \sum_{i=1}^p h_i(\mathcal{G})(A_i \hat{x}(t) + B_i u(t) + \\
 &L(C_0 \sum_{i=1}^p h_i(\mathcal{G}) E_i (x(t) - \hat{x}(t))) \\
 V(t) &= \sum_{i=1}^p h_i(\mathcal{G}) E_i \hat{x}(t)
 \end{aligned} \tag{7}$$

where  $\hat{x}$  stands for the estimation of the system state.

By defining  $e(t) = x(t) - \hat{x}(t)$  and  $\bar{E} = \sum_{i=1}^p h_i(\mathcal{G}) E_i$ .

we can obtain

$$\begin{aligned}
 \dot{e}(t) &= \dot{x}(t) - \dot{\hat{x}}(t) \\
 &= \sum_{i=1}^p h_i(\mathcal{G})(A_i \hat{x}(t) + B_i u(t) + C_i d(t) \\
 &\quad - \sum_{i=1}^p h_i(\mathcal{G})(A_i \hat{x}(t) + B_i u(t) \\
 &\quad + L(\sqrt{\gamma(y, u(t), d(t))} - \sqrt{\hat{\gamma}(y, u(t))})) \\
 &= \sum_{i=1}^p h_i(\mathcal{G})(A_i e(t) + C_i d(t) - LC_0 \bar{E} e(t)
 \end{aligned} \tag{8}$$

In order to realize the satisfactory control effect. The controller is constructed as

$$u(t) = -K_i \hat{x} \tag{9}$$

where  $K_i$  are the controller gains to be computed later.

By using fuzzy rules, the overall controller is expressed as

$$u(t) = \sum_{i=1}^p h_i(\mathcal{G})(-K_i \hat{x}) \tag{10}$$

Substituting the overall fuzzy controller (10) into the weights models (5), the corresponding closed-loop system is given by

$$\begin{aligned}
 \dot{x}(t) &= \sum_{i=1}^p h_i(\mathcal{G}) h_j(\mathcal{G})(A_i x(t) - B_i K_j \hat{x} + C_i d(t)) \\
 &= \sum_{i=1}^p h_i(\mathcal{G}) h_j(\mathcal{G})((A_i - B_i K_j)x(t) \\
 &\quad - B_i K_j e(t) + C_i d(t))
 \end{aligned}$$

$$V(t) = \sum_{i=1}^p h_i(\mathcal{G}) E_i x(t) \tag{11}$$

#### IV. MAIN RESULTS

In order to design effective control input, the following assumption needs to be given.

*Assumption* : The exogenous disturbance  $d(t)$  is assumed as satisfy  $\int_0^T d^T(s)d(s)ds < \tau$  where  $\tau$  is a positive scalar.

*Definition*: For a given normal number  $c_1, c_2 (> c_1), \rho, T$  and a positive definite symmetric matrices  $R_0$ , the closed-loop system is finite-time stable if this is true for  $x^T(0)R_0x(0) \leq c_1$ , then for all  $t \in [0, T]$ , we have  $x^T R_0 x \leq c_2$ .

*Theorem*: For the designed parameters  $\lambda > 0, \sigma > 0$  if we can find matrices  $Q = P_1^{-1} > 0$  and  $R_1, R_2$  such that the following inequalities are solvable, and  $\Psi_1 = h_i(\mathcal{G})h_j(\mathcal{G})\text{sym}(P_1(A_i - B_i K_j)) - \sigma P_1$ ,  $i = 1, 2 \dots p, j = 1, 2 \dots p$

$$\begin{bmatrix} \Psi_1 & h_i(\mathcal{G})h_j(\mathcal{G})P_1 B_i K_j & P_1 C_i \\ * & \Psi_2 & P_2 C_i \\ * & * & -\sigma I \end{bmatrix} < 0 \tag{12}$$

$$c_1 \lambda_1 + \tau(1 - e^{-\sigma T}) \leq \lambda_2 c_2 e^{-\sigma T}$$

$\bar{P} = R_0^{-1/2} P R_0^{-1/2}$ ,  $P = \text{diag}[P_1, P_2]$ ,  $\Psi_2 = h_i(\mathcal{G})\text{sym}(P_2(A_i - LC_0 \bar{E})) - \sigma P_2, i = 1, 2 \dots p$ ,  $\lambda_1 = \lambda_{\max}(\bar{P})$ ,  $\lambda_2 = \lambda_{\min}(\bar{P})$  then the tracks of the state of system (4) is finite-time stable. The gain matrix is given by  $K = R_1 Q^{-1}$ ,  $L = P_2^{-1} R_2$ .

*Proof*: Design a suited Lyapunov function as

$$\begin{aligned}
 \Phi_1(x(t)) &= x^T(t) P_1 x(t) \\
 \Phi_2(e(t)) &= e^T(t) P_2 e(t)
 \end{aligned} \tag{13}$$

The derivative of  $\Phi_1$  and  $\Phi_2$  is deduced as

$$\begin{aligned}
 \dot{\Phi}_1 &= \sum_{i,j=1}^p h_i(\mathcal{G}) h_j(\mathcal{G}) (x^T \text{sym}(P_1(A_i - B_i K_j))x \\
 &\quad + 2x^T P_1 B_i K_j e) + 2 \sum_{i=1}^p h_i(\mathcal{G}) x^T P C_i d(t) \\
 \dot{\Phi}_2 &= \sum_{i=1}^p h_i(\mathcal{G}) e^T \text{sym}(P_2(A_i - LC_0 \bar{E}))e \\
 &\quad + 2 \sum_{i=1}^p h_i(\mathcal{G}) e^T P_2 C_i d(t)
 \end{aligned} \tag{14}$$

select Lyapunov functions as

$$\Phi_3 = \Phi_1 + \Phi_2 \quad (15)$$

Then combining (14)

$$\dot{\Phi}_3 \leq \rho^T(t) \begin{bmatrix} \Psi'_1 & \sum_{i,j=1}^p h_i(\mathcal{G})h_j(\mathcal{G})P_1B_iK_j \\ * & \Psi'_2 \end{bmatrix} \rho(t) + 2\rho^T P B d(t) \quad (16)$$

Where

$$\begin{aligned} \Psi'_1 &= \sum_{i,j=1}^p h_i(\mathcal{G})h_j(\mathcal{G})\text{sym}(P_1(A_i - B_iK_j)) \\ \Psi'_2 &= \sum_{i=1}^p h_i(\mathcal{G})\text{sym}(P_2(A_i - LC_0\bar{E})) \end{aligned} \quad (17)$$

Then we construct the following formula

$$\dot{\Phi}_3 \leq \sigma\Phi_3 + \sigma d^T(t)d(t) \quad (18)$$

Multiply both sides of (18) by  $e^{-\sigma t}$

$$\frac{d}{dt}(e^{-\sigma t}\Phi_3(t)) \leq \sigma e^{-\sigma t} d^T(t)d(t) \quad (19)$$

Integrate both sides of (19)

$$\begin{aligned} \Phi_3(t) &\leq e^{\sigma t}\Phi_3(0) + \sigma e^{-\sigma t} \int_0^t e^{-\sigma s} d^T(s)d(s)ds \\ &\leq e^{\sigma t} \lambda_1 c_1 + e^{\sigma t} \tau(1 - e^{-\sigma t}) \end{aligned} \quad (20)$$

On the other hand

$$\Phi_3(t) \geq \lambda_2 \rho^T(t)R_0\rho(t) \quad (21)$$

Combining (20) and (21), we can get

$$\rho^T(t)R_0\rho(t) \leq \frac{\lambda_1 c_1 + \tau(1 - e^{-\sigma t})}{\lambda_2 e^{-\sigma t}} \quad (22)$$

Then by using (12) we can get  $\rho^T(t)R_0\rho(t) \leq c_2$ .

### V. NUMERICAL ILLUSTRATIONS

In this section, a stochastic system with non-Gaussian process is considered. It is supposed that the output PDF can be formulated to be (3) with  $B_i = \sin 2\pi y$ ,  $y \in [0.5(i-1), 0.5i]$ ,  $i = 1, 2, 3$

otherwise  $B_i = 0$ , besides

$$C_0(y) = [B_1(y) - B_4(y) \quad B_2(y) - B_4(y) \quad B_3(y) - B_4(y)]$$

$L(y) = B_4(y) / \int_0^{1.5} B_4(y)$ . The dynamical relations between  $V$  and  $u$  is describe as

$$A_1 = \begin{bmatrix} -2 & 1 & 1 \\ 0.6 & -2 & -0.8 \\ 0.5 & 0.4 & -2 \end{bmatrix}, B_1 = \begin{bmatrix} 2 \\ -1 \\ 2 \end{bmatrix}$$

$$E_1 = \begin{bmatrix} 0.5 & 0 & 0 \\ 0 & 0.5 & 0 \\ 0 & 0 & 0.5 \end{bmatrix}$$

$$A_2 = \begin{bmatrix} -1 & 0.5 & 1 \\ 0.5 & -1 & 0.5 \\ 0 & 0.7 & -1 \end{bmatrix}, B_2 = \begin{bmatrix} 2 \\ -1 \\ 2 \end{bmatrix}$$

$$E_2 = \begin{bmatrix} 0.5 & 0 & 0 \\ 0 & 0.5 & 0 \\ 0 & 0 & 0.5 \end{bmatrix}$$

In order to highlight the universality, our motivation is to choose most representative or common functions as fuzzy membership functions in the process of identification. The two Gaussian-type basis functions are considered as the following fuzzy sets  $\kappa_{i1} = \exp(-(\omega_1 - 1)^2 \varepsilon^{-2})$ ,  $\kappa_{i2} = \exp(-(\omega_1 + 1)^2 \varepsilon^{-2})$  where  $\varepsilon = 0.8$ . So the member functions can be computed as

$$h_1(\omega_1) = \frac{\exp(-(\omega_1 - 1)^2 \varepsilon^{-2})}{\exp(-(\omega_1 - 1)^2 \varepsilon^{-2}) + \exp(-(\omega_1 + 1)^2 \varepsilon^{-2})}$$

$$h_2(\omega_1) = \frac{\exp(-(\omega_1 + 1)^2 \varepsilon^{-2})}{\exp(-(\omega_1 - 1)^2 \varepsilon^{-2}) + \exp(-(\omega_1 + 1)^2 \varepsilon^{-2})}$$

Obviously,  $h_1(\omega_1) + h_2(\omega_1) = 1$ . Then computing (12), the gain matrices  $K$  and  $L$  are found to be

$$\begin{aligned} K_1 &= [-20.2876 \quad 3.1993 \quad -16.00579] \\ K_2 &= [-25.3131 \quad -10.0489.1993 \quad -18.0293] \\ L &= [0.0049 \quad -0.003 \quad 0.0043] \end{aligned}$$

Supposed that the initial values  $x(0) = \hat{x}(0) = [0.1 : 0.1 : 0.2]$ . When the controller is applied, the state trajectory of the stochastic system is shown in Fig. 1. Fig. 2 displays the satisfactory estimation for unknown state, which means that the proposed state observer turns out to be effective. The practical PDFs for the weighting system and under the proposed robust control strategy is shown in Fig. 3.

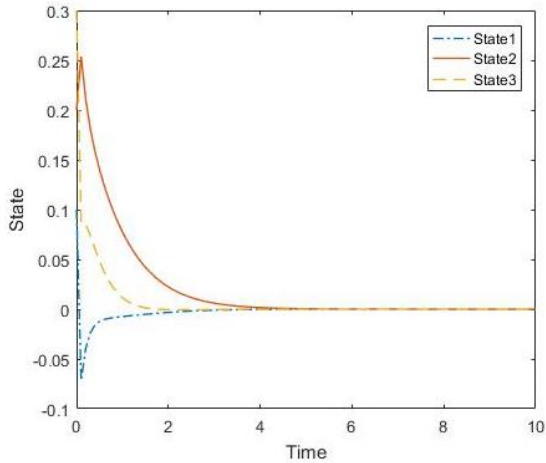


Figure 1. The state of the system.

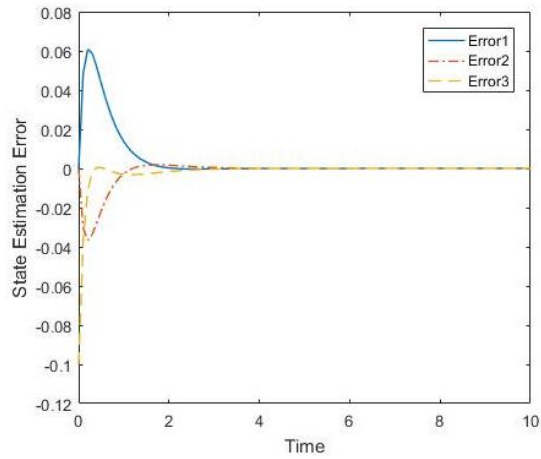


Figure 2. The state estimation error.

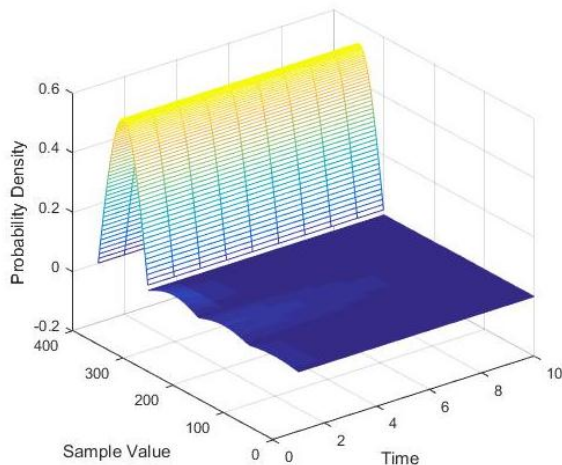


Figure 3. 3-D plot of the output PDFs.

## VI. CONCLUSION

This paper uses the T-S fuzzy model to study the finite-time stability of general non-Gaussian stochastic systems with unknown states. The purpose is to control the output PDFs to follow a given PDF, and the

well-known fuzzy logic system and T-S fuzzy model were introduced to model the system output PDF and the controlled input. Then, use the classic state observer to mimic the unknown state of the system. Finally, by using convex optimization theory, the favorable finite-time stability can be achieved. The simulation study of the non-Gaussian model shows the superiority of the designed algorithm.

## CONFLICT OF INTEREST

The authors declare no conflict of interest.

## AUTHOR CONTRIBUTIONS

Gu xiang complete the design and compilation of the paper, Zhang xiao li set up and debug the simulation. Yi Yang , as the teacher, supervise and correct the paper.

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