

NEW APPROCH TO COMPUTE SOLUTION OF SINGULAR CONTINUOUS-TIME FRACTIONAL LINEAR SYSTEMS

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Abstract

In this work, we give new method to compute solution of singular fractional continuous-time linear systems. Based on the Caputo fractional derivative, the solution is derived using decomposition method.

Keywords : singular, fractional, linear systems, regular pencil, decomposition.

Introduction

Dynamic systems described using fractional derivatives have been studied by many in the engineering area [5] [6] [7] [8]. These last years, many efforts have been done to develop fractional systems in the field of reaserch. Note that fractional calculus is a generalization of differentiation and integration to non integer order. Many phenomena can be modeled by fractional transfer functions.

Partie 1 : Preliminaries

We denote by $\mathbb{R}^{m \times n}$ the set of real matrices with m rows and n columns, by \mathbb{R}^m the set of real vectors and by I_n the $n \times n$ identity matrix.

The following Caputo definition of the fractional derivative of real order $\alpha > 0$ of a function N time contiünement differentiable given by $f : (0, \infty) \rightarrow \mathbb{R}$ will be used [9] :

$$d^\alpha f(t) = \frac{1}{\Gamma(N-\alpha)} \int_0^t \frac{f^{(N)}(\tau)}{(t-\tau)^{\alpha-N+1}} d\tau, N-1 < \alpha < N (N \in \mathbb{N}^+)$$

$$f^{(N)}(\tau) = \frac{d^N f(\tau)}{d\tau^N}$$

and

$$\Gamma(x) = \int_0^\infty e^{-t} t^{x-1} dt$$

is the gamma function.

The Laplace transform of the Caputo fractional derivative is[9]

$$\mathcal{L}[d^\alpha f(t)] = \lambda^\alpha F(\lambda) - \sum_{k=0}^{N-1} \lambda^{\alpha-k-1} f^{(k)}(0) \quad (2)$$

where

$$F(\lambda) = \mathcal{L}[f(t)] = \int_0^\infty f(t) e^{-\lambda t} dt$$

Partie 2 : Linear Fractional Continuous Systems

Consider the continuous time fractional linear system defined by the representation

$$d^\alpha x(t) = Ax(t) + Bu(t), 0 < \alpha \leq 1 \quad (3)$$

where $x(t) \in \mathbb{R}^n$, $u(t) \in \mathbb{R}^m$ are the pseudo-state and input vectors. $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times m}$.

Theorem 1 [Kaczorek(2008, 2009)] the solution of equation (3) is given by

$$x(t) = \Phi_0(t)x_0 + \int_0^t \Phi(t-\tau)Bu(\tau)d\tau$$

with

$$\Phi_0(t) = \sum_{k=0}^{\infty} \frac{t^{k\alpha} A^k}{\Gamma(k\alpha + 1)}$$

$$\Phi(t) = \sum_{k=0}^{\infty} \frac{t^{(k+1)\alpha-1} A^k}{\Gamma[(k+1)\alpha]}$$

Remark 2 for $\alpha = 1$, we obtain

$$\Phi_0(t) = \Phi(t) = e^{tA}$$

Partie 3 : Singular Fractional Linear Continuous Systems

we will consider singular continuous-time systems described by the following representation

$$Ed^\alpha x(t) = Ax(t) + Bu(t), 0 < \alpha \leq 1 \quad (4a)$$

$$y(t) = Cx(t) + Du(t) \quad (4b)$$

where d^α is the Caputo derivative, $x(t) \in \mathbb{R}^n$, $u(t) \in \mathbb{R}^m$, $y(t) \in \mathbb{R}^p$ are the pseudo-state state, the input and the output vector respectively of the model.

$E \in \mathbb{R}^{n \times n}$, $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times m}$, $C \in \mathbb{R}^{p \times n}$, $D \in \mathbb{R}^{p \times m}$.

$x(t)$ and $u(t)$ are supposed continuously derivable. The boundary conditions are given by $x(0) = x_0$. If the pencil $E\lambda - A$ is regular, then there exists non-singular matrices P , $Q \in \mathbb{R}^{n \times n}$ such that

$$PEQ = \begin{bmatrix} I_{n_1} & 0 \\ 0 & M \end{bmatrix}, PAQ = \begin{bmatrix} A_1 & 0 \\ 0 & I_{n_2} \end{bmatrix} \quad (4)$$

where n_1 is equal to the degree of the polynomial $\det(E\lambda - A)$. $M \in \mathbb{R}^{n_2 \times n_2}$ is a nilpotent matrix with the index μ

Partie 4 :Maints Results

Theorem 3 Consider a system described by the equations (4a) – (4b) with the initial condition for (4a) is given by $x(0) = x_0$. If the system (4a) is regular its solution can be described by

$$x(t) = Q \begin{bmatrix} I_{n_1} \\ 0_{n_2 \times n_1} \end{bmatrix} \left(\Phi_{10}(t)x_{10} + \int_0^t \Phi_{11}(t-\tau)B_1u(\tau)d\tau \right) + Q \begin{bmatrix} 0_{n_1 \times n_2} \\ I_{n_2} \end{bmatrix} \left(-B_2u(t) - \sum_{i=1}^{\mu-1} M^i B_2 d^{i\alpha}u(t) \right)$$

and the output is given by the formula

$$y(t) = CQ \begin{bmatrix} I_{n_1} \\ 0_{n_2 \times n_1} \end{bmatrix} \left(\Phi_{10}(t)x_{10} + \int_0^t \Phi_{11}(t-\tau)B_1u(\tau)d\tau \right) + CQ \begin{bmatrix} 0_{n_1 \times n_2} \\ I_{n_2} \end{bmatrix} \left(-B_2u(t) - \sum_{i=1}^{\mu-1} M^i B_2 d^{i\alpha}u(t) \right)$$

We conclude the section with an example.

Example 4 Consider the system (4a – 4b) with

$$E = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, A = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, B = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix},$$

$$C = \begin{bmatrix} 1 & 1 & 0 & 1 \end{bmatrix}, D = 0$$

and the initial condition

$$x_0 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix}$$

It is easy to make sure that

$$P = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, Q = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$x(t) = Q \begin{bmatrix} \frac{1}{\Gamma(\alpha+1)} \\ 0 \\ -u(t) \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ \frac{t}{\Gamma(\alpha+1)} \\ -u(t) \end{bmatrix}, y(t) = Cx(t) = 1 - u(t)$$

Références

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