Chapter 1 Introduction

Control Systems and Networks

Networked control systems (NCSs) are the collaboration of two engineering fields, communication engineering (either wired or wireless) and control engineering. Because most NCSs are done in a wired environment, understanding network protocols such as Ethernet, token bus, token ring and CAN, is required to model the system's behavior.

The ISO (International Standard Organization) has set up a guideline for computer networking called the open system interconnection (OSI). The OSI is divided into seven layers: the physical layer, the data link layer, the network layer, the transport layer, the session layer, the presentation layer and the application layer from the lowest to the highest respectively. The IEEE 802 committee has issued standards for local area networks (LANs): IEEE 802.3 (Ethernet), IEEE 802.4 (token bus) and IEEE 802.5 (token ring). In LANs, the sublayer responsible for time critical/real time information is the medium access control (MAC). Technically, the MAC sublayer is the bottom part of the data link layer. It is responsible the assurance of the connection between nodes over the network.

Ethernet (IEEE 802.3) uses the carrier sense multiple access with collision detection (CSMA/CD) protocol to control its communication. The transmitting nodes terminate their transmission after detected collisions. They wait for a random period and try to send the frames again. The protocol is bandwidth efficient as justified in [8].

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The token bus (IEEE 802.4) is physically connected in a linear or tree-shaped manner. Logically, the connection between stations is considered as a ring, where each station knows its two logical neighbors. However, in order to use the protocol, the worst-case time delay must be known. Even though the physical connection is linear, it does not mean that physically successive station will receive the token after the previous station is done. The token is passed to the station's logical neighbors.

When initialized, the hierarchy of stations is considered by the MAC sublayer by their addresses, the station with the highest number is the beginner. The station with a token may send frames during some amount of time and it has to pass the token on. The token bus divides the data into four priority classes, 0, 2, 4 and 6. When a station gets a token, data with priority 6 is sent first and priority 0 is the last with some measure to guarantee the data with priority 0 gets some allocation.

The IEEE 802.5 (token ring) network has a special bit pattern, called the token, available for a station to acquire when the network is idle. The token is removed from the network when a station decides to make a transmission. The token is regenerated after the transmitting station finishes its transmission. An implication of the token ring design is that the ring itself must have a sufficient time delay to allow a complete token to allow a token to circulate completely when all stations are idle.

Another common protocol in today's business is the controller area network (CAN). CAN is a serial communication protocol that was developed to support applications in the automotive industry. The MAC sublayer in the protocol is carrier sense multiple access with arbitration on message priority (CSMA/AMP). The protocol uses a multicast technique, i.e. a station transmits a message and other stations decide to

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accept or ignore the message depending on the configuration of a masking filter. For collision protection, each message has a specific priority that is used to arbitrate access to the bus where logic zero is dominant over logic one. This conflict is resolved during transmission at the bit level of the arbitration field. A common-use CAN-based system in device-level manufacturing is the DeviceNet. It uses standard CAN with an additional application and physical layer specification. [4]

Categorized by the MAC algorithms, the protocols fall into two categories, ones that produce constant transmission periods and those that create time-varying transmission periods. The algorithms used in the IEEE 802.4 standard and the IEEE 802.5 standard yield constant transmission periods, whereas the IEEE 802.3 standard and CAN produce time-varying transmission periods. Bounds for the transmission period will be needed to guarantee stability of NCSs. This topic was studied in [7], [9], &[10].

Also, based on the MAC algorithms, the delay between transmissions (networkedinduced delay) is divided into two groups, deterministic and non-deterministic. If the MAC sublayer of a protocol accesses channel using the random back-off CSMA/CD in the Ethernet, for example, the delay from the protocol will be random. On the other hand, the scheduling protocols (the IEEE 802.4 standard and the IEEE 802.5 standard) will give deterministic delay.

Other concerns for stability of NCSs are length of transmitted packets and packet dropping. The underlying protocol of the MAC sublayer in the network is the key to controlling the length of packets to be transmitted. In Ethernet, for example, the data field of the protocol is 1,500 bytes, so the size of transmitted packets is unlikely to affect realtime feedback signals which are only a few bytes each. The information can even be

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lumped and transmitted in one packet. On the other hand, the data field in the DeviceNet is only 8 bytes. The sensor data must be divided and transmitted in several packets.

Packet dropping is often an inevitable event in network data transmission despite the provisions network protocols. In real-time feedback control, it might be advantageous to drop an old control signal and implement a new one. These issues were studied in [11].

Throughout the simulations within, we assume single packet transmission with a fixed transmission period from a digital controller equipped with an estimator. The study of delay estimation in feedback control systems in network environments is the focus. For networks using scheduling protocols, we propose static delay estimation to compensate the system. For random access protocols, the network-induced delay is non-deterministic. The static delay compensation is not effective in these environments. Another approach, called dynamic delay compensation, is proposed for this scenario. The study is elaborated in Chapter 3.

Thesis Organization

This thesis is organized as follows. Some background material and related mathematical analysis of NCSs are reviewed in Chapter 2. This chapter also includes network delay modeling of some NCSs (CAN and Ethernet). However, the main contributions to the NCSs are in Chapter 3. This chapter explains about the importance of the compensation of immeasurable delay, e.g. t_{ca} , and how it affects systems if it is not compensated for. We summarize and conclude our study in Chapter 4.

Chapter2 Background

State-Space Model for Systems with Delay

Delay Less Than One Sampling Period[†]

Consider the linear state equations with input delayed by \boldsymbol{l} :

$$\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}u(t - \mathbf{I}), \qquad (2.1)$$

$$y = \mathbf{H}\mathbf{x}.$$
 (2.2)

The general solution to the equation is

$$\dot{\mathbf{x}}(t) = e^{\mathbf{A}(t-t_0)}\mathbf{x}(t_0) + \int_{t_0}^t e^{\mathbf{A}(t-t)}\mathbf{B}u(t-I)dt.$$
(2.3)

By sampling the system with sampling period h the solution for the state is

$$\mathbf{x}(kh+h) = e^{\mathbf{A}(h)}\mathbf{x}(kh) + \int_{kh}^{kh+h} e^{\mathbf{A}(kh+h-t)}\mathbf{B}u(t-1)dt.$$
(2.4)

where we assume 0 < I < T.

While the signal u(t) is assumed piecewise constant over the sampling period interval, u(t-1) is not piecewise constant over the sampling period interval. The delayed signal will change once during sampling period. The modified solution to the equation is

$$\mathbf{x}(kh+h) = e^{\mathbf{A}(h)}\mathbf{x}(kh) + \int_{kh}^{kh+l} e^{\mathbf{A}(kh+h-t)}\mathbf{B}d\mathbf{t}u(kh-h) + \int_{kh+l}^{kh+h} e^{\mathbf{A}(kh+h-t)}\mathbf{B}d\mathbf{t}u(kh).$$
(2.5)

A discrete-time state-space model of the system is given by

$$\begin{bmatrix} \mathbf{x}(kh+h) \\ u(kh) \end{bmatrix} = \begin{bmatrix} \Phi & \Gamma_1 \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}(kh) \\ u(kh-h) \end{bmatrix} + \begin{bmatrix} \Gamma_0 \\ \mathbf{I} \end{bmatrix} u(kh),$$
(2.6)

[†]See [1] for details

where

$$\Phi = e^{\mathbf{A}h},$$

$$\Gamma_0 = \int_{kh+l}^{kh+h} e^{\mathbf{A}(kh+h-t)} \mathbf{B} d\mathbf{t}u(kh),$$

$$\Gamma_1 = \int_{kh}^{kh+l} e^{\mathbf{A}(kh+h-t)} \mathbf{B} d\mathbf{t}u(kh-h)$$

Longer Time Delay^{\ddagger}

If the time delay, I, is longer than the sampling period, h. The analysis in 2.2.1

needs a little adaptation. Decompose \boldsymbol{I} into multiples of T:

$$\mathbf{I} = (d-1)h + \mathbf{I}' \qquad 0 < \mathbf{I}' \le h, \tag{2.7}$$

where d is an integer. The analysis is modified to

$$\mathbf{x}(kh+h) = \Phi \mathbf{x}(kh) + \Gamma_0 u(kh - (d-1)h) + \Gamma_1 u(kh - dh), \qquad (2.8)$$

with the same Φ , Γ_0 and Γ_1 as in section 2.1.1.

The corresponding state-space description is

$$\begin{bmatrix} \mathbf{x}(kh+h) \\ u(kh-(d-1)h) \\ \vdots \\ u(kh-h) \\ u(kh) \end{bmatrix} = \begin{bmatrix} \Phi & \Gamma_1 & \Gamma_0 & 0 & 0 \\ 0 & 0 & \mathbf{I} & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & \mathbf{I} \\ 0 & 0 & 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} \mathbf{x}(kh) \\ u(kh-dh) \\ \vdots \\ u(kh-2h) \\ u(kh-h) \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ \mathbf{I} \end{bmatrix} u(kh).$$
(2.9)

[‡] See [3] for details

Compensation for Network-Induced Delay

In this section we review the compensation discussed in [10], [11]. The compensation of NCSs is considered for sensor-to-controller delay, t_{sc} , only. Feedback systems are categorized to full-state feedback or output feedback systems. With full-state feedback, the estimator compensates t_{sc} . In the output feedback system, the estimator has to do both compensation and the estimate state of the system. These methods are compromising as far as delays are measurable. We use these approaches as our basic idea for developing the compensation for both of measurable and immeasurable delays.

Full-State Feedback

Let a system be described as in (2.1) and (2.2), $\mathbf{l} < h$. For every plant output, the data is time-stamped by the sensor in order to acquire the information about current time delay, $\mathbf{t}_{sc,k}$. Sensor information reaches the estimator at time $kh + \mathbf{t}_{sc,k}$. By assuming there is no measurement noise and all states are measured, the plant information at that time is

$$\overline{\mathbf{x}}(kh+\mathbf{t}_{sc,k}) = \mathbf{x}(kh+\mathbf{t}_{sc,k}) = e^{\mathbf{A}(\mathbf{t}_{sc,k})}\mathbf{x}(kh) + \int_{0}^{kh+\mathbf{t}_{sc,k}} e^{\mathbf{A}(kh-\mathbf{t}_{sc,k})}\mathbf{B}u(s)ds, \qquad (2.10)$$

where $\overline{\mathbf{x}}(kh + \mathbf{t}_{sc,k})$ is the estimated state at time $kh + \mathbf{t}_{sc,k}$.

Applying the state feedback control law to the system

$$u(kh + \boldsymbol{t}_{sc,k}) = -\mathbf{K} \cdot \overline{\mathbf{x}}(kh + \boldsymbol{t}_{sc,k}), \qquad (2.11)$$

$$\mathbf{x}((k+1)h + \boldsymbol{t}_{sc,k+1}) = \tilde{\boldsymbol{\Phi}} \cdot (\boldsymbol{d}_k) \cdot \mathbf{x}(kh + \boldsymbol{t}_{sc,k}).$$
(2.12)

where

$$\boldsymbol{d}_{k} = h - \boldsymbol{t}_{sc,k+1} - \boldsymbol{t}_{sc,k},$$
$$\widetilde{\Phi}(\boldsymbol{d}_{k}) = \Phi(\boldsymbol{d}_{k}) + \Gamma(\boldsymbol{d}_{k}) \cdot \mathbf{K},$$



Figure 2.1 Plant and estimator timing for full state feedback

Output feedback

In practice, all states of some systems are not measured. Here we assume that the outputs from the plant are the only information we know. An estimator is needed to estimate the state. A conventional current-state estimator is used in this study.

Without the delay, a current estimator is given by

$$\overline{\mathbf{x}}((k+1)h) = \hat{\mathbf{x}}((k+1)h) + \mathbf{L}_{c} \cdot ((y(k+1)h) - \mathbf{C} \cdot \hat{\mathbf{x}}((k+1)h)),$$

where, $\hat{\mathbf{x}}((k+1)h) = \Phi \cdot \overline{\mathbf{x}}(kh) + \Gamma u(kh)$, $u((k+1)h) = -\mathbf{K} * \overline{\mathbf{x}}((k+1)h)$ and \mathbf{L}_c is the estimator gain. The estimator is calculated in two steps. The estimator state $\overline{\mathbf{x}}(kh)$ is projected forward to the next sample, $\hat{\mathbf{x}}((k+1)h)$. Then the calculation is corrected with the received plant output to give $(\overline{\mathbf{x}}(k+1)h)$.

When t_{sc} is taken into account, the current estimator scheme is described by

1. Correction base on y(kh):

$$\overline{\mathbf{x}}(kh) = \widehat{\mathbf{x}}(kh) + \mathbf{L}_{c} \cdot (y(kh) - \mathbf{C} \cdot \widehat{\mathbf{x}}(kh)),$$

2. Forward to $\overline{\mathbf{x}}(kh + \mathbf{t}_{sc})$:

$$\overline{\mathbf{x}}(kh+\mathbf{t}_{sc}) = e^{\mathbf{A}\mathbf{t}_{sc}} + \int_{kh}^{kh+t_{sc}} e^{\mathbf{A}(kh+t_{sc}-s)} \cdot \mathbf{B} \cdot u(s) ds ,$$

3. Calculate the control law:

$$u(kh+\boldsymbol{t}_{sc}) = -\mathbf{K}\cdot\overline{\mathbf{x}}(kh+\boldsymbol{t}_{sc}),$$

4. Forward to (k+1)T:

$$\hat{\mathbf{x}}((k+1)h) = e^{\mathbf{A}(h-t_{sc})} \overline{\mathbf{x}}(kh+\mathbf{t}_{sc}) + \int_{kh+t_{sc}}^{kh+h} e^{\mathbf{F}(kh+h-s)} \cdot \mathbf{B} \cdot u(s) ds .$$



Figure 2.2 Plant and estimator timing diagram with output feedback

Delay Modeling

Network induced delays can either be constant or random. If desire, the delays can be made to be constant by buffering the delay to the maximum after each transfer. This concept was proposed in Luck and Ray (1990), the drawback is, however, that delays are made longer than necessary. [6]

Constant Delay

In CAN-base networks, data (packet) contention for network channel usage is low or non-existent since its topology is similar to a token bus network [4]. It is safe to say, therefore, that there is only one packet in the network channel from one channel. This includes periodically sent packets with idle network channels at the time of transmission. In this case, the delays appear constant (with little-to-no fluctuation). Figure 2.3 exhibits the delays from this case. Note that cable lengths and packet sizes affect the magnitude of these delays. When there is more than one packet (the messages have different priority) in the channel, and the messages are periodically sent, the transmission delays appear in periodically symmetrical pattern as shown in Figure 2.4.



Figure 2.3 Network delays under the construction constraints in [6] when there is no queuing.



Figure 2.4 Delays of the CAN network in [6] when sent messages have different priority.

Random Delay

In real communication systems, transmission delays might depend on one another with an underlying probabilistic distribution, e.g. the Gamma distribution as stated in [5], or they might not relate to one another. Empirical fitting of a single distribution to model network delay is almost not possible. Mukherjee also stated in [5] that network delay is not stationary (cannot be describe with a single time invariant mathematical model) over a long period of time, but if slices into smaller period (10-30 min), the delay appears well described as stationary.[12]

Markov delay Model

Markov chain captures dependency of delays between samples. The model represents delays using various states, such as time-varying network loads or network queues.

Markov Chain

A finite Markov chain is a Markov process that takes values $\{r_k\}$ in a finite set S =

 $\{1, 2, 3, \dots, s\}$, with transition probabilities

$$P(r_{k+1} = j | r_k = i) = q_{ij}, \qquad (2.13)$$

The transition probabilities, q_{ij} , fulfill $q_{ij} \stackrel{\mathbf{s}}{\to} 0$ for all $i, j \in S$, and

$$\sum_{j=1}^{s} q_{ij} = 1. (2.14)$$

The Markov State probability distribution is

$$p(k) = [p_1(k) \ p_2(k) \ \dots \ p_s(k)],$$
 (2.15)

where $\mathbf{p}_i(k)$ is the probability that the Markov chain state at time k is *i*. The probability distribution for r_k is given by

$$\boldsymbol{p}(k+1) = \boldsymbol{p}(k)\mathbf{Q}, \qquad (2.16)$$

where the initial state probability

$$\boldsymbol{p}(0) = \boldsymbol{p}^0. \tag{2.17}$$

A Markov chain is said to be regular if the transition matrix \mathbf{Q} is a primitive

matrix, i.e. all its elements are strictly positive. That a Markov chain is regular means that all states will be possible to reach in the future, there are no "dead ends" in the Markov chain.

If a Markov chain is primitive the stationary probability distribution

 $\boldsymbol{p}^{\infty} = \lim_{k \to \infty} \boldsymbol{p}(k)$ is given uniquely satisfies

$$\boldsymbol{p}^{\infty} = \boldsymbol{p}^{\infty} \mathbf{Q} , \qquad (2.19)$$

where \boldsymbol{p}^{∞} is a probability distribution.

Let a Markov chain represents a network model with two distinct network loads – low and high,



Figure 2.5 Markov delay model

$$r_k = \{L, H\},\$$

with an arbitrarily chosen transition matrix of

$$\mathbf{Q} = \begin{bmatrix} 0.85 & 0.35 \\ 0.15 & 0.65 \end{bmatrix}.$$

The probability distributions describing the Markov state at low load and high load are a normal distribution with the means, $\mathbf{m}_{L} = 0.003 \,\text{sec}$, $\mathbf{m}_{H} = 0.007 \,\text{sec}$ and the standard deviation $\mathbf{s}_{L}^{2} = \mathbf{s}_{H}^{2} = 0.002$. Figure 2.7 is the Markov delay governed under the stated conditions.



Figure 2.6 Simulated delays histogram according to the state of the Markov chain when the load and is low, l, and high, h.



Figure 2.7 The Markov delay of two network loads – Low and High with $Q_{LL} = 0.85$, $Q_{LH} = 0.15$, $Q_{HL} = 0.35$ and $Q_{HH} = 0.65$.

Sensor-to-controller delay VS controller-to-actuator delay

From his experiments, Nilsson distinguished the difference between the sensor-to-

controller delay, t_{sc} , and the controller-to-actuator delay, t_{ca} , he found in CAN as:

"Sensor -to-controller delay When the message is to be sent the bus ca be idle or a message can be under transmission. The probability for bus idle depends on the period of the process. It will show up as a delta in the probability distribution function. If the bus is busy we will get a nonzero τ_w (waiting time for a message) but there will never be a queue of messages. The delay τ_w will be uniformly distributed from 0 to the time it takes to send a message. The modeled distribution is shown in Figure 2.8. Controller-to-actuator delay The delay from controller to actuator can only take two values when we have a one-load process. The reason for this is that if there was a message waiting when the message was sent from the sensor, the transmission of the waiting message starts before the message to the actuator is ready for transmission. In this case, the delay until the transmission starts will be the time to transmit the load message. If there is no waiting message the message to the actuator will be sent immediately after some computation time in the controller node. The modeled distribution is shown in Figure 2.8."



distribution functions of \mathbf{t}_{sc} and \mathbf{t}_{ca} in [6] of CAN

In the same study, network induced delays for an Ethernet network were measured. The measurement at low network load showed that the t_{sc} is periodic and the t_{ca} is constant. The variation increases as the network load increases. Because the MAC

sublayer of Ethernet employs CDMA/CD which backs off and waits for a random period

of time before retransmission if packet collision is detected, the delays become nondeterministic in high-load environment.







Figure 2.11 Delay measurements of Ethernet as setup in [6] in high-load environment

The point here is the characteristic difference between t_{sc} and t_{ca} . Therefore, compensating t_{ca} using techniques for t_{sc} might not be able to capture some of the characteristics of the t_{ca} . We propose t_{ca} compensation estimated value derived from mean value and interpolation. Detailed discussions of the method are done in Chapter 3.

Chapter3

Network Induced Delays and Compensation

Introduction

A networked control system consists of a plant with sensors and actuators, a compensator (controller and estimator), and the underlying network. Defining by its source and destination, sensor-to-controller delay, t_{sc} , is the time it takes a packet to go from sensor to controller. Another delay is controller-to-actuator delay, t_{ca} . Compensation for these delays is crucial to preserve the desired response. Ignoring it, even stability of the system is in jeopardy.

The effect of measurable delays (e.g. t_{sc}) on networked control systems (NCSs) was studied in [11]. However, the effect and the analysis of the immeasurable delay, t_{ca} , were not included in the study. Since t_{ca} is also a factor that contributes to instability, study of the delay should not be overlooked.

Throughout the study, we assume that t_{sc} is distinct from t_{ca} , which cannot be measured since the actuator does not have computational capability.



Figure 3.1 NCSs schematic with measurable and immeasurable delays

Compensation of t_{ca}

Let a system be described by

$$\dot{\mathbf{x}}(t) = \mathbf{A}\dot{\mathbf{x}}(t) + \mathbf{B} \cdot u(t - \mathbf{t}_{sc} - \mathbf{t}_{ca}).$$
(3.1)

The system is sampled and integrated over one sampling period,

$$\mathbf{x}(kh+h) = e^{\mathbf{A}h}\mathbf{x}(kh) + \int_{kh}^{kh+h} e^{\mathbf{A}(kh+h-s)}\mathbf{B} \cdot u(s-\mathbf{t}_{sc}-\mathbf{t}_{ca})ds .$$
(3.2)

Because the control signal, u(kh), is piecewise constant over sampling periods, the delayed version of it will be piecewise constant over a similarly delayed period.

$$\mathbf{x}(kh+h) = e^{\mathbf{A}h}\mathbf{x}(kh) + \int_{kh}^{kh+t_{sc}} e^{\mathbf{A}(kh+h-s)} ds \mathbf{B} \cdot u(kh-h) + \int_{kh+t_{sc}}^{kh+t_{sc}+t_{ca}} e^{\mathbf{A}(kh+h-s)} ds \mathbf{B} \cdot u(kh-h) + \int_{kh+t_{sc}+t_{ca}}^{kh+h} e^{\mathbf{A}(kh+h-s)} ds \mathbf{B} \cdot u(kh).$$
(3.3)

Interpretation of these equations is not as complicated as the equations themselves may look. After a sampling instant, sampled data travel through network to the compensator (Figure 3.2). The compensator calculates appropriate control signal, u(kh), with the factor of the \mathbf{t}_{sc} in consideration. The control signal, however, cannot be put to use immediately because of the \mathbf{t}_{ca} . The previous control signal, u(kh-h), therefore, is used during the sampling period before the control signal, u(kh), reaches the actuators. Note that computational delays were absorbed into \mathbf{t}_{sc} (if measurable) or \mathbf{t}_{ca} (if immeasurable).



Figure 3.2 Timing diagram of a delayed system

Practically, several states of a system might not be observable, the gathered information, hence, is incomplete for full-state feedback calculation. To estimate such systems, estimators and controllers should be constructed as below,

1. Current Estimator

$$\overline{\mathbf{x}}(kh) = \hat{\mathbf{x}}(kh) + \mathbf{L}(y(kh) - \mathbf{H}\hat{\mathbf{x}}(kh)),$$

2. Network induced delay from the sensor to the controller

$$\overline{\mathbf{x}}(kh+\mathbf{t}_{sc}) = e^{\mathbf{A}\mathbf{t}_{sc}}\overline{\mathbf{x}}(kh) + \int_{kh}^{kh+t_{sc}-s} e^{\mathbf{A}(kh+t_{sc}-s)} \mathbf{B}ds \cdot u(kh-h),$$

3. The Control Law

$$u(kh) = -\mathbf{K}\overline{\mathbf{x}}(kh+\boldsymbol{t}_{sc}),$$

4. Network induced delay from the controller to the actuator

$$\overline{\mathbf{x}}(kh+\mathbf{t}_{sc}+\mathbf{t}_{ca}) = e^{\mathbf{A}\mathbf{t}_{ca}}\overline{\mathbf{x}}(kh+\mathbf{t}_{sc}) + \int_{kh+\mathbf{t}_{sc}}^{kh+\mathbf{t}_{sc}+\mathbf{t}_{ca}-s)} \mathbf{B}ds \cdot u(kh-h),$$

5. Forward to $\hat{\mathbf{x}}(kh+h)$

$$\hat{\mathbf{x}}(kh+h) = e^{\mathbf{A}(h-t_x-t_{ca})} \overline{\mathbf{x}}(kh+t_{sc}+t_{ca}) + \int_{kh+t_x+t_{ca}}^{kh+h} e^{\mathbf{A}(kh+h-s)} \mathbf{B} ds \cdot u(kh)$$

The equations describe fully compensated system if \mathbf{t}_{sc} and \mathbf{t}_{ca} are known. Zhang's works ([10], [11]) show an approach to measure the \mathbf{t}_{sc} by timestamping data from sensor and taking the time difference when the data reaches controller. The technique does not hold for compensating for \mathbf{t}_{ca} since the delay is yet to happen at the time of the state estimation. Estimating \mathbf{t}_{ca} from information at hand is desirable, therefore.

Static Delay Estimation & Dynamic Delay Estimation

We propose two approaches to compensate for t_{ca} , static delay estimation (SDE) and dynamic delay estimation (DDE). If the network information has been monitored and statistics of the delays is available, estimating the t_{ca} with the mean may enable recovery of the desired response. If, for example, contention for channel usage is resolved, a constant time delay is expected and compensation for the system could be done by the SDE. We called the approach static because the compensated value is static through out the operation.

The DDE is designed for networks with non-deterministic delay. This method employs the advantages of interpolation to help estimating the delay. Because the delays and their estimates vary from sample to sample, the term "dynamic" is adopted. The algorithms to estimate the delay are next, followed by a description.



Figure 3.3 Timing diagram for the algorithms

Step 1: Current Estimator

$$\overline{\mathbf{x}}(kh) = \widehat{\mathbf{x}}(kh) + \mathbf{L}(y(kh) - \mathbf{H}\widehat{\mathbf{x}}(kh)),$$

Step 2: Network induced delay from the sensor to the controller

$$\overline{\mathbf{x}}(kh+\mathbf{t}_{sc,k}) = e^{\mathbf{A}\mathbf{t}_{sc}}\overline{\mathbf{x}}(kh) + \int_{kh}^{kh+t_{sc,k}-s} e^{\mathbf{A}(kh+t_{sc,k}-s)} \mathbf{B}ds \cdot u(kh-h),$$

Step 3: The Control Law

$$u(kh) = -\mathbf{K}\overline{\mathbf{x}}(kh+\boldsymbol{t}_{sc}),$$

Step 4: Interpolation to estimate $\mathbf{t}_{ca, k-1}^{*,**}$

4.1 Repeat Step 1 to step 3 for k-1

4.2 *n*-point interpolation tableau

4.2.1 Network induced delay from controller to actuator

 $^{^{*}}$ Step 4 can be done before estimating current position, ($\overline{\mathbf{x}}(kh)$)

^{**} Skip step 4 for SDE

$$\overline{\mathbf{x}}_{p}(kh-h+\mathbf{t}_{sc,k-1}+\mathbf{t}_{ca,0->n}) = e^{\mathbf{A}\mathbf{t}_{ca,k-1}}\overline{\mathbf{x}}(kh-h+\mathbf{t}_{sc,k-1}) + \int_{kh-h+\mathbf{t}_{x,k-1}+\mathbf{t}_{ca,0->n}} e^{\mathbf{A}(kh-h+\mathbf{t}_{x,k-1}+\mathbf{t}_{ca,0->n}-s)} \mathbf{B} ds \cdot u(kh-2h),$$

4.2.2 Forward to $\hat{\mathbf{x}}_{p}(kh)$

$$\hat{\mathbf{x}}_{p}(kh) = e^{\mathbf{A}(h-t_{sc,k-1}-t_{ca,0\rightarrow n})} \overline{\mathbf{x}}(kh-h+t_{sc,k}+t_{ca,0\rightarrow n}) + \int_{kh-h+t_{sc,k-1}+t_{ca,0\rightarrow n}}^{kh} \mathbf{B}ds \cdot u(kh-h).$$

4.3 Interpolate for $t_{ca,k-1}$ using Neville's algorithm[•]

$$\begin{aligned} \mathbf{t}_{ca,0} : \ \hat{\mathbf{x}}_{p,0}(kh) &= P_0 \\ & P_{01} & \ddots \\ \mathbf{t}_{ca,1} : \ \hat{\mathbf{x}}_{p,1}(kh) &= P_1 \\ & P_{12} \\ \mathbf{t}_{ca,2} : \ \hat{\mathbf{x}}_{p,2}(kh) &= P_2 \\ & \vdots \\ & P_{012\dots n} , \\ \vdots \\ & \vdots \\ & P_{n-1n} \\ \mathbf{t}_{ca,n} : \ \hat{\mathbf{x}}_{p,n}(kh) &= P_n \\ \end{aligned}$$

$$P_{012\dots n} = \frac{(y(kh) - \hat{\mathbf{x}}_{p,n-1}(kh))P_{012\dots n-2} + (\hat{\mathbf{x}}_{p,n-1}(kh) - y(kh))P_{123\dots n-2}}{(\hat{\mathbf{x}}_{p,0}(kh) - \hat{\mathbf{x}}_{p,n-1}(kh))}, \end{aligned}$$

$$\boldsymbol{t}_{ca,k-1} = P_{012\dots n}$$

Step 5: Compensate $\boldsymbol{t}_{ca,k}$ with \boldsymbol{t}_{ca}

5.1 Static Delay Estimation (SDE)

$$\mathbf{t}_{ca,k} = \mathbf{t}_{ca} = \frac{\sum_{i=1}^{N} \mathbf{t}_{ca,i}}{N} \text{ where } i = 1,2,3...N$$

$$\mathbf{\bar{x}}(kh + \mathbf{t}_{sc,k} + \mathbf{t}_{ca}) = e^{\mathbf{A}\mathbf{t}_{ca,k}} \mathbf{\bar{x}}(kh + \mathbf{t}_{sc,k}) + \int_{kh+\mathbf{t}_{x,k}}^{kh+\mathbf{t}_{x,k}+\mathbf{\bar{t}}_{ca}} e^{\mathbf{A}(kh+\mathbf{t}_{x,k}+\mathbf{\bar{t}}_{ca}-s)} \mathbf{B} ds \cdot u(kh-h)$$

^{*} See Appendix A for details on Neville's algorithm

5.2 Dynamic Delay Estimation (DDE)

5.2.1
$$\hat{t}_{ca} = t_{ca,k-1}$$

 $\overline{\mathbf{x}}(kh+\mathbf{t}_{sc,k}+\mathbf{t}_{ca,k-1}) = e^{\mathbf{A}\mathbf{t}_{ca,k}}\overline{\mathbf{x}}(kh+\mathbf{t}_{sc,k}) + \int_{kh+\mathbf{t}_{sc,k}}^{kh+\mathbf{t}_{sc,k}+\mathbf{t}_{ca,k-1}-s)} \mathbf{B}ds \cdot u(kh-h),$

5.2.2
$$\mathbf{t}_{ca} = \frac{\sum_{i=j}^{j+N} \mathbf{t}_{ca,i}}{N}$$
 where $j = 1, 2, 3...k - 1; N = 0, 1, 2, 3...M$ and $0 < j + N \le k - 1$

$$\overline{\mathbf{x}}(kh+\mathbf{t}_{sc,k}+\mathbf{t}_{ca}) = e^{\mathbf{A}\mathbf{t}_{ca,k}}\overline{\mathbf{x}}(kh+\mathbf{t}_{sc,k}) + \int_{kh+\mathbf{t}_{x,k}}^{kh+\mathbf{t}_{x,k}+\mathbf{t}_{ca}} e^{\mathbf{A}(kh+\mathbf{t}_{x,k}+\mathbf{t}_{ca}-s)} \mathbf{B}ds \cdot u(kh-h),$$

Step 6: Forward to $\hat{\mathbf{x}}(kh+h)$

$$\hat{\mathbf{x}}(kh+h) = e^{\mathbf{A}(h-\mathbf{t}_{sc,k}-\mathbf{t}_{ca,k-1})} \overline{\mathbf{x}}(kh+\mathbf{t}_{sc,k}+\mathbf{t}_{ca,k-1}) + \int_{kh+\mathbf{t}_{sc,k}+\mathbf{t}_{ca,k-1}}^{kh+h} \mathbf{B}ds \cdot u(kh).$$



Figure 3.4 Flow chart of the algorithm (a) SDE (b) DDE

Explanation of these equations is as follow. At Step 1, the estimator corrects and updates its states, and passing the result (via network) to controller. The time it takes for the information transmission from Step 1 to Step 2 is induced by network traffic (t_{sc}). After compensated for t_{sc} in Step 2, controller calculates updated control signal (Step 3). At Step 4, the interpolation tableau is calculated (reminder: sensor and actuator do not possess computational ability).

Firstly, Repeat the calculation of Step 1 to Step 3 for the previous sampling period (k-1). Next, an *n*-point array representing a range of possible candidates of \mathbf{t}_{ca} ($0 \le \mathbf{t}_{ca} \cdot \mathbf{f}$ *h*- \mathbf{t}_{sc}) where *n* is an integer. A forward calculation for each possible values for \mathbf{t}_{ca} is performed ($\hat{\mathbf{x}}_{p}(kh)_{1,2,3\cdots,n}$). Hence, interpolation tableau is created. The measured output (*y*(*kh*)) is used to interpolated among these calculated values. This gives an estimate of the actual \mathbf{t}_{ca} . (Step 4.2 & Step 4.3)



Figure 3.5 *n*-point tableau

There are no clear rules on how many points the tableau should contain. However, if the tableau contains fewer points than necessary, interpolation error is generated due to information scarcity. On the other hand, if the function is not one-to-one, and the tableau contains information beyond the minimum or maximum point (depending on whether the function is concave or convex), interpolation is going to be generated due to interpolation

nature. (Consult *results and discussions* section in *Real-time experiments* for graphic details.)

Compensate the system with the result from Step 4.3 (for DDE) or Step 5.1 (for SDE). Lastly, predict result of Step 5 using the \mathbf{t}_{ca} (Step 6).

Offline Experiments

Reviewed in Chapter 1 and Chapter 2, each network protocols give different delay characteristics depending on their MAC-sublayer algorithms. In [6], the study conducted various CAN and Ethernet network environments and measured the network-induced delays from each setup. Inspired by that study, we created arrays of delays emulated from those various scenarios and used our algorithms (either SDE or DDE) to compensate for the t_{ca} .

We implemented our algorithms on a double integrator system. Its step-responses were designed to exhibit characteristics of V=0.5 and $w_h = 1.5784$ rad/sec. The state space of this double integrator is

$$\dot{\mathbf{x}}(t) = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \mathbf{x}(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t).$$

Let the system be sampled with zero-order hold at the rate of T second/sampling

$$\mathbf{x}(kT + T) = \begin{bmatrix} 1 & T \\ 0 & 1 \end{bmatrix} \mathbf{x}(kT) + \begin{bmatrix} T^2/2 \\ T \end{bmatrix} u(kT).$$

Constructing the estimator for the double integrator with compensation for t_{sc} and t_{ca} from the algorithms is as follows:

1. Estimator Correction

$$\overline{\mathbf{x}}(kT) = \hat{\mathbf{x}}(kT) + \begin{bmatrix} L_1 \\ L_2 \end{bmatrix} \cdot \begin{bmatrix} y(kT) - \begin{bmatrix} 0 & 1 \end{bmatrix} \cdot \hat{\mathbf{x}}(kT) \end{bmatrix},$$

2. Network induced delay from the sensor to the controller

$$\overline{\mathbf{x}}(kT+\mathbf{t}_{sc,k}) = \begin{bmatrix} 1 & \mathbf{t}_{sc,k} \\ 0 & 1 \end{bmatrix} \cdot \overline{\mathbf{x}}(kT) + \begin{bmatrix} \mathbf{t}_{sc,k}^2 \\ \mathbf{t}_{sc,k} \end{bmatrix} \cdot u(kT-T),$$

3. The control law

$$u(kT) = -\begin{bmatrix} K_1 & K_2 \end{bmatrix} \cdot \overline{\mathbf{x}}(kT + \boldsymbol{t}_{sc,k}),$$

4. Network induced delay from the controller to the actuator †

$$\overline{\mathbf{x}}(kT+\mathbf{t}_{sc,k}+\mathbf{t}_{ca}^{*}) = \begin{bmatrix} 1 & \mathbf{t}_{ca}^{*} \\ 0 & 1 \end{bmatrix} \cdot \overline{\mathbf{x}}(kT+\mathbf{t}_{sc,k}) + \begin{bmatrix} \frac{\mathbf{t}_{ca}^{*2}}{2} \\ \mathbf{t}_{ca}^{*} \end{bmatrix} \cdot u(kT-T),$$

5. Forward to next sample^{\ddagger}

$$\hat{\mathbf{x}}(kT+T) = \begin{bmatrix} 1 & h - \mathbf{t}_{sc,k} - \mathbf{t}_{ca}^{*} \\ 0 & 1 \end{bmatrix} \cdot \overline{\mathbf{x}}(kT + \mathbf{t}_{sc,k} + \mathbf{t}_{ca}^{*}) + \begin{bmatrix} \frac{T^{2}}{2} + \frac{(\mathbf{t}_{sc,k} + \mathbf{t}_{ca}^{*})^{2}}{2} - T\mathbf{t}_{sc,k} - T\mathbf{t}_{ca}^{*} \\ T - \mathbf{t}_{sc,k} - \mathbf{t}_{ca}^{*} \end{bmatrix} \cdot u(kT) \cdot u(kT)$$

Using Matlab, the controller gain, K, and estimator gain, L, were calculated. Our controller gain, K, was [1.7728 1.5208]. In [3], it is suggested that responses from estimators are conventionally two to four times faster than the response from the controller. Here, we chose it to be two times faster. Correspondingly, the estimator gain,

L, was
$$\begin{bmatrix} -0.4997\\ 1.5857 \end{bmatrix}$$
. Also, the interpolations for t_{ca} in this section were aided by a

- [†] \boldsymbol{t}_{ca}^{*} is \boldsymbol{t}_{ca} for SDE, and $\boldsymbol{t}_{ca,k-1}$ for DDE
- [‡] \boldsymbol{t}_{ca}^{*} is \boldsymbol{t}_{ca} for SDE, and $\boldsymbol{t}_{ca,k-1}$ for DDE

function in MATLAB called "interp1.m". The results from DDE in this section were

interpolated from twenty-point tableau.

Scenarios

Four scenarios parallel to NCSs were investigated. We chose a suitable algorithm

to estimate for the compensation of t_{ca} in each scenario.

First scenario: one plant, one sensor, one compensator and one actuator on a network



Figure 3.6 Network diagram describes in the first scenario

In this scenario, the network is connected to only three components, a sensor, an actuator and a controller and it is a dedicated network to only one plant without connections to other networks. Because of these conditions, measurement of the transmission delays not only satisfies a (statistically) stationary condition; but, indeed, it is a constant. Moreover, not only t_{sc} can be measured, but also t_{ca} since the network is exclusive and there is only one controller to use the communications. The delay measurement can be done finding the corresponded delay of that network physical length.

Here we assumed a transmission delay of 0.08 sec. The emulation of the networkinduced delay of the scenario is represented in Figure 3.7.



Figure 3.7 Arrays of created delay under the first scenario constraints

The response of the designed system is as shown in Figure 3.8. Presumably, the step responses of this system with the presence of network-induced delays, also as shown in Figure 3.8, are unbounded due to out of date control signal (see *compensation of* t_{ca}).



Figure 3.8 Step responses showing effect of t_{sc} compensation

Even though the responses in Figure 3.8 for both of the t_{sc} -uncompensated system and the t_{sc} -compensated system diverged, the t_{sc} -compensated system diverged at slower rate than the uncompensated system.

For the NCSs similar to this scenario, recovering performance of the system can be done by finding corresponding transmission delays (for both t_{sc} and t_{ca}) and compensating them (Figure 3.9).







Figure 3.10 Control signals of the double-integrator system when *i*) only compensated for t_{sc} (Figure 3.8) *ii*) compensated for both t_{sc} and t_{ca} (Figure 3.9)

Second Scenario: one plant, multiple sensors, multiple compensators and multiple actuators without competition for network channel



Figure 3.11 Network diagram for the second scenario

This scenario is a replica of a CAN. The system components consist of multiple controllers, multiple sensors and multiple actuators. Transmissions of the controllers are controlled by message priority (CSMA/AMP). According to [6], priority of messages on networks, constancy of sampling interval and network channel accessibility affect the characteristics of delays. For example, characteristics of measured delays will be statistically stationary when sampling time interval is constant and the sending message has higher priority than other messages on the network.

We emulated characteristics of the delay, t_{ca} , of delay-measurement experiments on CAN in [6]. Depiction of our emulated array of delays is shown in Figure 3.11. We choose the loaded network delay to be 0.04 sec and load-free network delay to be 0.02 sec.



We used SDE to estimate t_{ca} in this system. The system were compensated with

mean of \boldsymbol{t}_{ca} ($\boldsymbol{t}_{ca} = 0.025$ sec).

Responses of the system are shown in Figure 3.13



Figure 3.13 Step responses of the system from the second scenario when both delays were compensated for and when only t_{sc} was compensated for

A new array of delays under the same conditions as the one in Figure 3.12 has been created (Figure 3.14). We compensated t_{ca} of this new environment with mean

value of the array, $\mathbf{t}_{ca} = 0.025$ sec (same compensation approach as Figure 3.12). The desired response and the response of the system are shown in Figure 3.15.





Figure 3.15 Desired response and response of the fullcompensated system (using SDE to estimate the delay in Figure 3.14)

Even tough, we used the \mathbf{t}_{ca} to compensate the system, and the mean of these two arrays were the same, but delay characteristics of the two arrays (Figure 3.12 and Figure 3.14) were different. As a result, the responses of the compensated system were unique.

Surprisingly, the response of the system with the new array of delay could not be recovered. This is because we compensated t_{ca} with "static" values. As shown in Figure 3.14, t_{ca} was a time-varying function, therefore; using single number to represent the array of variety might not be an effective approach for that the precision of control signals depending on this calculation.

Third Scenario: multiple plants, multiple compensators and multiple actuators with compensators compete for the network channel



Figure 3.16 Network diagram of the third scenario

The scenario represents a network control system connected to another network using Ethernet as an underlying algorithm. Hence, it is likely not possible to predict behavior of network-induced delay under this scenario since compensators of each plant independently seizes the network channel to transmit its messages. This means there might be times that multiple compensators try to transmit data simultaneously; it might also mean there is no channel usage at all. The uncertainty surely affects the estimate for t_{ca} .

Consider the delay measurements from the Case Western Reserve University's network (CWRUnet). This experiment was conducted in [11]. Zhang measured the delays from two computers in the same room under the same workgroup with the characteristics as shown,





We tried SDE as the algorithm of estimation using mean and mode as the compensation value. The gotten responses confirmed with the idea concluded from the second scenario.



Figure 3.18 Step response the system using SDE as the algorithm of estimation where mean of the delay ($\mathbf{t}_{ca} = 0.0185$ sec) was the compensation value



Figure 3.19 Step response of the system using SDE as the algorithm of estimation where mode of the delay ($\mathbf{E}_{ca} = 0.0060$ sec) was the compensation value

To estimate the delays under this scenario, one can only rely on the delays' history, $(\boldsymbol{t}_{ca,1}, \boldsymbol{t}_{ca,2}, \boldsymbol{t}_{ca,3}, \dots, \boldsymbol{t}_{ca,k-1})$. This approach is described as DDE in the earlier section. DDE tracks changes of the system response; uses this data to interpolate for t_{ca} and feeds the results to the compensator. We used the measured delay from Figure 3.16 to be our array of t_{ca} , and used DDE to be method of estimation. Two approaches of DDE have been tested in this scenario. Figure 3.20a shows the responses from the compensation where \hat{t}_{ca} is calculated at Step 5.2.1 and 5.2.2 where N = 3.



Figure 3.20a Responses of the system employing DDE as the algorithm

The difference in the response of the system between both methods is trivial, by the factor of x10⁻³. (Figure 3.20b) This difference contributed from the uniqueness of compensation-value selection of each methods. During information-collection period of \mathbf{t}_{ca} of Step 5.2.2 (the first three point of Figure 3.20b), we assigned those \mathbf{t}_{ca} to be $\mathbf{t}_{ca,k-1}$, which is the same compensation values employed by Step 5.2.1. Hence, the difference of the two signal during the period is zero as shown.



Figure 3.20b Difference of the two responses of Figure 3.20a

Generally, it is possible that measurable delay, i.e. t_{sc} , and immeasurable delay,

i.e. t_{ca} , might share similarities in their natures in some networked environment. In such cases, measurements of measurable delay are acceptable candidates of the compensation values of the immeasurable delay. This is because the two network-induced delays are symmetrical; therefore, the delays are expected to be nearly identical. The undergoing assumption that supports the logic is that the controller and the actuator are equally spacing from the plant either logically or physically according to MAC sublayer algorithm of delay measurement.

Real-time experiments

A client-server program, the Microsoft[®] Visual Basic for its interface and SocketWrench, an ActiveX program developed by the Catalyst co. ltd. (http://www.catalyst.com), for network communications, was developed to test validity of our algorithms. The difference between this program and the program in [11] are this is a standalone program and the algorithm behinds the two are different. In this program, the computation is done by calling dynamic library link files (DLLs) while in [11] the program relies on MATLAB for its computational ability. Moreover, the program in [11] is conducted under the assumption of the delays (t_{sc} and t_{ca}) were bundled together and then compensated as measurable delays whereas in this program the delays were differentiated to be measurable (e.g. t_{sc}) and immeasurable delay (e.g. t_{ca}).

Clock Synchronization

There are several ways to synchronize the clocks, e.g. hardware synchronization, software synchronization or combination of the both. This program used the scheme reviewed in [2] & [11]; compensators send special signals to plants asking for clock readings; the plants send the readings back to the compensators. The compensators update their clocks with correction of the offset and round trip time.

Every message in this experiment sent out by the plant and the compensator is time stamped for precise calculation for t_{sc} ; therefore, the plant and the compensator clocks have to be synchronized.

Set-up

The program was set up on two computers, one as a plant (computer 1) and the other as a compensator (computer 2). On the compensator side, we developed two dynamic library links (DLLs), ctrl.dll¹ and dbinte.dll², to compute the control law and to simulate the plant. In order to compensate immeasurable delay, we developed another DLL called interp.dll³ to take care of the interpolation.

¹,²,³ Source codes are shown in Appendix B



Figure 3.21 Network diagram of the experiment



Figure 3.22 Logical diagram of the experiment

Results and Discussions

Step Input

We used the same double integrator to be the plant of this experiment. We ran the experiment over the CWRUNet and used DDE for delay compensation with the desired response as shown in Figure 3.8. The results from real-time experiments agreed with the MATLAB experiment (offline experiment). This confirmed the validity of our algorithm validity. The step response from our real-time experiments is as show in Figure 3.23.



Figure 3.23 Step Response from the experiment

However, when the prepared tableau fail to represent range of the t_{ca} , the interpolation will also fail as we found out in one of our tests.



Figure 3.24 Step response, delay and interpolation of the delay of the system

Here the real \mathbf{t}_{ca} is over the range of prepared tableau also it violated one of the requirements, $kh < kh + \mathbf{t}_{sc} + \mathbf{t}_{ca} \mathbf{\pounds} kh + h$. We simulated this situation and re-ran it

using the same algorithm but changed the sampling period to 1 sec and extended the tableau range to 0.5 (from 0.2). The Step response of the adjusted system is shown in Figure 3.25



Figure 3.25 Step response of the adjusted-estimation system

From our tests we found out if the $f(\mathbf{t}_{ca})$ is not a one-to-one function, extending the tableau range might increase the odds of interpolation error. We suggest that the expansion and/or truncation of the range should be done only when interpolation shows arithmetically impossible results for the delay (either they are larger than the prepared tableau range or the results are negative value).

Figure 3.26 shows parabolic function of the double integrator (second order system) used in the experiment. The shown parabola is at the 65th sampling period.



Figure 3.26 fifty-point tableau and twenty-point tableau of the double integrator system in the experiment setup

Sinusoidal Input

For static-signal input, i.e. step function, after the response of the system reached the steady state, it becomes *less* sensitive to its environment. However, when fed the system wit time-varying-signal input, i.e. sinusoidal signal, the state-estimation error of the response can be seen clearer than the static signal. This is because the signal changes with time; thus the response does not have steady state.

We estimated the double integrator with low frequency sinusoidal signals. The sampling period is 1 sec with the desired parameters as follows: the overshoot is less than 20% and settling is less than 10 sec. Figure 3.27 shows the estimation output, referent input and the delays, t_{ca} , measured and interpolation result



Figure 3.28 Error between Input and output of the system in Figure 3.27

The delay shows in Figure 3.27 is almost zero because the size of the control signal is very small in comparison to the CWRUNet's bandwidth. The error shows in Figure 3.27 came from the nature of feedback control.

Furthermore, we planted our system in a more non-deterministic-delay environment. The result of the experiment is shown in Figure 3.29.



Figure 3.29 Output of the compensated double integrator system in non-deterministic delay environment



system in Figure 3.29

The glitches in Figure 3.30 came from the nature of the DDE – it compensates the system immeasurable delay, $t_{ca,k}$, with the last known immeasurable delay, $t_{ca,k-1}$. When compare Figure 3.27 to Figure 3.29, the state estimation error of Figure 3.27 (Figure 3.28) is smoother than the error of Figure 3.29 (Figure 3.30). This is because the delays in Figure 3.26 were less variance than the delay in Figure 3.29.

Effect of Designs

The next simulations intend to study the effect of pole placement on the system stability with time delay without compensation for the delays. Various pole locations have been studied starting with more sensitive locations (i.e. near the unit circle in the *z*plane) then moving to stabler locations (close to origin of the *z*-plane). Simulations of the system have been conducted in three cases, *i*) without any compensation, *ii*) with compensation for \mathbf{t}_{sc} and *iii*) with compensation for \mathbf{t}_{sc} and \mathbf{t}_{ca} with the DDE. Delays used through out the simulations were the same delays as shown in Figure 3.20.

In the first simulation, the closed-loop poles are at $z = 0.6249 \pm j0.3781$. The result is shown in Figure 3.31. From the figure, ii shows that the system without any compensation has the worst response. The compensation-for- t_{sc} system lessens the magnitude of damage done to the system, but the system is still unstable.

Next, the closed-loop poles are moved to $z = 0.5716 \pm j0.3131$. The unit step response is shown in Figure 3.32.



Figure 3.31 Step responses of the system where the closed-loop poles are $z = 0.6249 \pm j0.3781$



Figure 3.32 Step responses of the system where the closed-loop poles located at $z = 0.5716 \pm j0.3131$

Even though the uncompensated system and the τ_{sc} -compensated system are still unstable, the instability of both systems becomes less extreme.

The closed-loop poles are now at $z = 0.4860 \pm j0.2941$. The uncompensated system is still unstable as shown in Figure 3.33; however, the t_{sc} -compensated system becomes stable but the dynamics of the system differs from the desire response because of the affect of the t_{ca} .

Moreover, when the closed loop poles were moved to $z = 0.4710 \pm j0.2850$, even the response of uncompensated system became stable. The step responses are shown in Figure 3.34.



Figure 3.33 Step responses of the system where the closed-loop poles located at $z = 0.4860 \pm j0.2941$



Figure 3.34 Step responses of the system where the closed-loop poles located at $z = 0.4710 \pm j0.2850$

From Figure 3.30 - 3.34, responses of the system were gradually become stable (bounded output). This can be concluded that if the closed-loop poles were placed inside guaranteed region, even the response of uncompensated system can be bounded. Thus, it is interesting to investigate this 'guaranteed region' (bounded response) in different compensation scenarios.

We tested the system (double integrator) under three scenarios – *i*) uncompensated system, *ii*) τ_{sc} -compensated system and *iii*) fully compensated system. The poles were placed in unit circle in *Z*-plane. The responses were checked for boundedness. The tests were done uniformly over the unit-circle. Then, we refined our scale to find the edge of the bounded region (steady oscillating). The parameters of the tested system were that h =0.4 sec and $\mathbf{t}_{sc} = \mathbf{t}_{ca} = 0.08$ sec. The plots are presented in Figure 3.35 (a) – (c) where x represents the response with growing oscillation, o represents the response with steady oscillation, and represents the response with decaying oscillation.



(a) Bounded region of the scenario in *i*)



(c) Bounded region of the scenario in *iii*)

Figure 3.35 Bounded and unbounded regions of the double integrator system when *i*) uncompensated system *ii*) t_{sc} – compensated system *iii*) fully compensated system

Chapter 4 Summary

For deterministic-delay networks, compensating the system by using mean values of the delays are sufficient to stabilize systems (SDE). It is, however, more complicate in non-deterministic-delay networks. DDE is proposed to use in the situation. The approach is to estimate the delays from current sampled data to determine the t_{ca} . Resulting in estimating the delay from previous sampling period; nevertheless, the estimated delay should not be much different from the real delay since it is the same network and the estimation is contiguous from one sample to another. However, sporadic bursts in network traffic are inevitable occurrence. The effect can be seen in form of glitches in the response at the time burstiness occurred.

Position of pole placement may relieve severity of instability of the system in the manner that when closed-loop poles are placed to stabler area, the systems are able tolerate more disturbance (in the simulations the system becomes more tolerable to the error accounted for the lack of compensation for t_{sc} and/or t_{ca}). This leads to a topic of greedy control. The realization is that when employ a greedy control, an accurate estimator is crucial. Yet, there exist noises that may deteriorate proficiency of estimators. Hence, we do not recommend the method of pole shifting to be solely solution for the delay problem. However, deftly placing the poles would alleviate the problem. Yet, choosing location for the poles is a form of art and there is no right or wrong as long as the constraints were met. The way to master the skill is by observation and practices. Moreover, stability region of the model NCS when compensations for $\hat{\sigma}_{sc}$ and $\hat{\sigma}_{ca}$ are absent is smallest but it grows as delays have been compensated. This confirms our

assumption that if immeasurable delay is left uncompensated, system response will degrade.

Appendices

Appendix A: Neville's Algorithm

Let P_1 be the value at x of the unique polynomial of degree zero (i.e., a constant) passing through point (x_1, y_1) ; so $P_1 = y_1$. Likewise define P_2 , P_3 , P_4 , ..., P_N . Now let P_{12} be the value at x of the unique polynomial of degree one passing through both (x_1, y_1) and (x_2, y_2) . Likewise, P_{23} , P_{34} , P_{45} , ..., $P_{(N-1)N}$. Similarly, for higher-order polynomials, up to $P_{123...N}$, which is the value of the unique interpolating polynomial through all N points, i.e., the desired answer. The various P's form a "tableau" with "ancestors" on the left leading to a single "descendant" at the extreme right. For example, with N = 4,

Neville's algorithm is a recursive way of filling in the numbers in the tableau a column at a time, form left to right. It is based on the relationship between a "daughter" *P* to its two "parents",

$$P_{i(i+1)\dots(i+m)} = \frac{(x - x_{i+m})P_{i(i+1)\dots(i+m-1)} + (x_i - x)P_{(i+1)(i+2)\dots(i+m)}}{x_i - x_{i+m}}$$

This recursive works because the two parents already agree at point $x_{i+1} \dots x_{i+m-1}$.

Appendix B

Appendix B1: Source code for Plant

Option Explicit

Private Type SysTime sysYear As Integer sysMonth As Integer sysDay As Integer sysDayofWeek As Integer sysHour As Integer sysMin As Integer sysSec As Integer sysMilliSec As Integer End Type Dim TestTime As SysTime, Delaycheck As SysTime Dim samples As Integer Dim Tsc(51) As Double, ctrl(51) As Double, Tca(51) As Double Dim x1 As Double, x2 As Double Dim Y2(51) As Double Private Declare Sub GetSystemTime Lib "kernel32" _ (IpSystemTime As SysTime) Plant caluculation function Private Declare Function dbintgX1Kh2Tsc Lib "dbinte" (ByVal x1 As Double, ByVal x2 As Double, ByVal sdelay As Double, ByVal ctls As Double) As Double Private Declare Function dbintgX2Kh2Tsc Lib "dbinte" (ByVal x2 As Double, ByVal sdelay As Double, ByVal ctls As Double) As Double Private Declare Function dbintgX1Tsc2Tca Lib "dbinte" (ByVal x1 As Double, ByVal x2 As Double, ByVal adelay As Double, ByVal ctls As Double) As Double Private Declare Function dbintgX2Tsc2Tca Lib "dbinte" (ByVal x2 As Double, ByVal adelay As Double, ByVal ctls As Double) As Double Private Declare Function dbintgX1Tca2H Lib "dbinte" (ByVal x1 As Double, ByVal x2 As Double, ByVal h As Double, ByVal sdelay As Double, ByVal adelay As Double, ByVal ctls As Double) As Double Private Declare Function dbintgX2Tca2H Lib "dbinte" (ByVal x2 As Double, ByVal h As Double, ByVal sdelay As Double, ByVal adelay As Double, ByVal ctis As Double) As Double Private Sub CnntButt Click() ServerSock.AutoResolve = False If ServerSock.BindAddress = "" Then ServerSock.BindAddress = Trim(Plant_IP.Text) End If ServerSock.Blocking = False ServerSock.Binary = False ServerSock.SocketType = SOCK_STREAM ServerSock.BufferSize = 1024 ServerSock.LocalPort = CInt(Val(CtrlPort.Text)) Plant_IP.Enabled = False CtrlPort.Enabled = False If CnntButt.Caption = "Listen" Then CnntButt.Enabled = False ServerSock.Listen Else ServerSock.Action = SOCKET_CLOSE End If UpdateForm End Sub Private Sub DisconBtt_Click()

If MsgBox("Are you sure you want to disconnect the controller?", vbQuestion + vbYesNo, App.Title) = vbNo Then Exit Sub

End If If ServerSock.Connected Then If MsgBox("Connection to be disconnect", vbYesNo) = vbNo Then Exit Sub Flse ServerSock.Disconnect SamplingPeriod.Enabled = False End If Else MsgBox "Your connection hasn't been estrablished" End If ServerSock.Action = SOCKET_CLOSE Call Form_Load End Sub Private Sub Form_Load() Plant_IP.Text = "0.0.0.0" Controller_IP.Enabled = False Controller_IP.Text = "0.0.0.0" CtrlPort.Text = CLng(Val(IPPORT_ECHO)) Start.Enabled = True SamplingPeriod.Enabled = False samples = 1Y1(0) = 0Y1(1) = 0Tsc(0) = 0Tca(0) = 0 $\operatorname{ctrl}(\mathbf{0}) = \mathbf{0}$ End Sub Private Sub Gplot_Click() graph.Show End Sub Private Sub Plant_IP_Change() UpdateForm End Sub Private Sub Plant_IP_GotFocus() Plant_IP.SelStart = 0 Plant_IP.SelLength = Len(Plant_IP.Text) End Sub Private Sub Plant_IP_KeyPress(KeyAscii As Integer) If KeyAscii > 31 And KeyAscii <> 46 And (KeyAscii < 48 Or KeyAscii > 57) Then KevAscii = 0: Beep End If End Sub Private Sub CtrlPort_Change() UpdateForm End Sub Private Sub CtrlPort_GotFocus() CtrlPort.SelStart = 0 CtrlPort.SelLength = Len(CtrlPort.Text) End Sub Private Sub CtrlPort_KeyPress(KeyAscii As Integer) If KeyAscii > 31 And KeyAscii <> 46 And (KeyAscii < 48 Or KeyAscii > 57) Then KeyÁscii = 0: Beep End If End Sub Private Sub SamplingPeriod_Timer() x1 = dbintgX1Kh2Tsc(Y1(samples), Y2(samples), Tsc(samples), ctrl(samples)) x2 = dbintgX2Kh2Tsc(Y2(samples), Tsc(samples), ctrl(samples)) x1 = dbintgX1Tsc2Tca(x1, x2, Tca(samples), ctrl(samples)) x2 = dbintgX2Tsc2Tca(x2, Tca(samples), ctrl(samples))

Y1(samples + 1) = dbintgX1Tca2H(x1, x2, 0.4, Tsc(samples), Tca(samples), ctrl(samples + 1)) Y2(samples + 1) = dbintgX2Tca2H(x2, 0.4, Tsc(samples), Tsc(samples), ctrl(samples + 1)) samples = samples + 1 If samples > 50 Then SamplingPeriod.Enabled = False

MsgBox "END", vbExclamation Call DisconBtt_Click Exit Sub End If Call SensorDelay

End Sub Private Sub ServerSock_Accept(SocketId As Integer)

If ServerSock.Listening Then ServerSock.Action = SOCKET_ACCEPT End If End Sub

Private Sub ServerSock_Connect() MsgBox "Accepted connection from client at" & ServerSock.PeerAddress, vbOKOnly Controller_IP.Text = ServerSock.PeerAddress Controller_IP.Enabled = False UpdateForm

End Sub

Private Sub ServerSock_Disconnect() ServerSock.Disconnect MsgBox "Client disconnected" UpdateForm Call Form_Load End Sub

Private Sub ServerSock_Read(DataLength As Integer, IsUrgent As Integer) Dim StrBuffer As String 'Change it to Float Dim uPosition As Integer ServerSock.Read StrBuffer, DataLength

If InStr(1, Trim(StrBuffer), "y", 1) = 2 And InStr(1, Trim(StrBuffer), "k", 1) = 9 Then Call SyncClock Exit Sub

Else uPosition = CInt(InStr(1, StrBuffer, "u", 1)) Tsc(samples) = CDbl(Mid(Trim(StrBuffer), 2, uPosition - 2)) ctrl(samples + 1) = CDbl(Mid(StrBuffer, uPosition + 1, DataLength - uPosition)) If SamplingPeriod.Enabled = False Then SamplingPeriod.Enabled = True End If FrmCtrller.Text = StrBuffer FrmCtrller.Refresh End If End If End Sub

Private Sub UpdateForm() Dim strTitle As String, bEnable As Integer

strTitle = App.Title bEnable = True If Len(Trim(Plant_IP.Text)) = 0 Then bEnable = False If Len(Trim(CtrlPort.Text)) = 0 Then bEnable = False

If ServerSock.Listening Then CnntButt.Caption = "Pause" CnntButt.Enabled = False strTitle = strTitle & "Paused"

```
Elself ServerSock.Connected Then
CnntButt.Caption = "Pause"
CnntButt.Enabled = False
Plant_IP.Enabled = False
CtrIPort.Enabled = False
Else
CnntButt.Caption = "Listen"
CnntButt.Enabled = bEnable
Plant_IP.Enabled = True
CtrIPort.Enabled = True
```

End If

FrmCtrller.Text = "" ToCtrller.Text = ""

End Sub

Private Sub SyncClock() Dim Wtime As Long Dim SentWtime As String GetSystemTime TestTime Wtime = (TestTime.sysHour * 3.6 + TestTime.sysMin * 0.06 _ + TestTime.sysSec * 0.001 + TestTime.sysMilliSec * 0.000001) * 1000000

SentWtime = ":" & CStr(Wtime) & ":" ServerSock.Write SentWtime, Len(SentWtime)

End Sub

Private Sub SensorDelay() Dim sendchk As Double Dim ToCtrller As String GetSystemTime Delaycheck sendchk = (Delaycheck.sysHour * CDbl(3600) + Delaycheck.sysMin * CDbl(60) + Delaycheck.sysSec _ + Delaycheck.sysMilliSec / 1000) 'clock in seconds ToCtrller = "@" & CStr(Y1(samples)) & "," & CStr(sendchk) ServerSock.Write ToCtrller, Len(ToCtrller)

End Sub

Private Sub Start_Click()

Start.Enabled = False Call SensorDelay End Sub

Appendix B2: Source code for Controller

Option Explicit

Private Type SysTime sysYear As Integer sysMonth As Integer sysDayofWeek As Integer sysDay As Integer sysHour As Integer sysMin As Integer sysSec As Integer sysMiliSec As Integer End Type

Dim TestSysTime As SysTime Dim xmitDelay As Single Dim Delay As SysTime

Private Declare Sub GetSystemTime Lib "kernel32" _ (lpSystemTime As SysTime) Private Declare Sub SetSystemTime Lib "kernel32" _ (lpSystemTime As SysTime)

'Controller

Private Declare Function contrl Lib "contrl.dll" _ (ByVal k1 As Double, ByVal k2 As Double, ByVal k2 As Double, ByVal x1 As Double, ByVal x2 As Double, ByVal Input1 As Double, ByVal Input2 As Double) As Double

Inerpolation

Private Declare Sub interp Lib "interp dll" _ (First() As Double, ByVal N As Integer, outcome As Double)

Estimator Calculation

Dim Gtca(51) As Double, XE1(51) As Double, XE2(51) As Double Dim Tsc(51) As Double, Ctrl(51) As Double, Y(51) As Double Dim N As Integer

Private Sub ClientSock_Connect() UpdateForm RcvSignal.Text = "" SndSignal.Text = "" SndSignal.SetFocus PortNo.Enabled = False PlantIP.Enabled = False End Sub

Private Sub DisconBtt_Click() If ClientSock.Connected Then ClientSock.Disconnect MsgBox "Connection as been disconnected", vbOKOnly CnntBtt.Enabled = True

Else

MsgBox "No connection yet", vbOKOnly + vbExclamation If CnntBtt.Enabled = False Then CnntBtt.Enabled = True End If End If Call Form_Load End Sub

Private Sub Form_Load() PortNo.Text = CInt(Val(IPPORT_ECHO)) PlantIP.Text = "0.0.0.0" RcvSignal.Text = "" SndSignal.Text = "" PortNo.Enabled = True PlantIP.Enabled = True N = 1 End Sub

Private Sub CnntBtt_Click()

CnntBtt.Enabled = False ClientSock.AddressFamily = AF_INET ClientSock.Protocol = IPPROTO_TCP ClientSock.SocketType = SOCK_STREAM ClientSock.BufferSize = 1024 ClientSock.Binary = False ClientSock.RemotePort = Val(PortNo.Text) ClientSock.Blocking = False ClientSock.AutoResolve = False ClientSock.HostAddress = Trim(PlantIP.Text) ClientSock.Connect PortNo.Enabled = False PlantIP.Enabled = False End Sub Private Sub PlantIP_Change() UpdateForm End Sub Private Sub PlantIP_GotFocus() PlantIP.SelStart = 0 PlantIP.SelLength = Len(PlantIP.Text) End Sub Private Sub PlantIP_KeyPress(KeyAscii As Integer) If KeyAscii > 31 And KeyAscii <> 46 And (KeyAscii < 48 Or KeyAscii > 57) Then KeyAscii = 0: Beep End If End Sub Private Sub PortNo_Change() UpdateForm End Sub Private Sub PortNo_GotFocus() PortNo.SelStart = 0PortNo.SelLength = Len(PortNo.Text) End Sub Private Sub PortNo_KeyPress(KeyAscii As Integer) If KeyAscii > 31 And KeyAscii <> 46 And (KeyAscii < 48 Or KeyAscii > 57) Then KeyÁscii = 0: Beep End If End Sub Private Sub ClientSock_Read(DataLength As Integer, IsUrgent As Integer) Dim RStrBuffer As String Dim DelavBuffer As Double Dim dPosition As Integer Dim ctrlTime As Double ClientSock.Read RStrBuffer, DataLength If Left(RStrBuffer, 1) = ":" And Right(RStrBuffer, 1) = ":" Then Call SyncClock(RStrBuffer) Exit Sub Else dPosition = InStr(RStrBuffer, ",") Y(N) = CDbl(Mid(RStrBuffer, 2, dPosition - 2)) DelayBuffer = CDbl(Mid(RStrBuffer, dPosition + 1, Len(RStrBuffer) - dPosition)) GetSystemTime Delay ctrlTime = (Delay.sysHour * CDbl(3600) + Delay.sysMin * CDbl(60) + Delay.sysSec _ + Delay.sysMilliSec / CDbl(1000)) Tsc(N) = ctrlTime - DelayBuffer RcvSignal.SelLength = 0 RcvSignal.SelText = RStrBuffer

RcvSignal.Refresh

```
Call ComputCtrller
```

Exit Sub

End If End Sub

Private Sub UpdateForm() If ClientSock.Connected Then If Len(ClientSock.HostName) > 0 Then ThesisCtrl.Caption = ClientSock.HostName & " - " & App.Title Else ThesisCtrl.Caption = ClientSock.HostAddress & " - " & App.Title End If RcvSignal.Enabled = True End If End Sub

Private Sub SyncButt_Click() Dim clkBuffer As String SyncButt.Enabled = True clkBuffer = "Syn Clock" ClientSock.Write clkBuffer, Len(clkBuffer) xmitDelay = Timer

End Sub

Private Sub SyncClock(WTime As String) Dim Rtime As String Dim TimeBuffer As Long Dim setHour As Integer Dim setHour As Integer Dim setSec As Integer Dim setMilliSec As Integer

Rtime = (Mid(WTime, 2, Len(WTime) - 2))

xmitDelay = ((Timer - xmitDelay) * 1000) / 2

TimeBuffer = CLng(CLng(Rtime) + Int(xmitDelay))

setHour = TimeBuffer / 3600000 - (TimeBuffer Mod 3600000) / 3600000

```
setMin = (TimeBuffer - setHour * 3600000) / 60000 - _ ((TimeBuffer - setHour * 3600000) Mod 60000) / 60000
```

setSec = (TimeBuffer - setHour * 3600000 - setMin * 60000) / 1000 - _ ((TimeBuffer - setHour * 3600000 - setMin * 60000) Mod 1000) / 1000

setMilliSec = (TimeBuffer - setHour * 3600000 - setMin * 60000) Mod 1000 SetSystemTime TestSysTime

TestSysTime.sysHour = setHour TestSysTime.sysMin = setMin TestSysTime.sysSec = setSec TestSysTime.sysMilliSec = setMilliSec MsgBox "Sync Done"

End Sub

Private Sub ComputCtrller() 'output is Yread right now we doing open loop est 'Varaibles have not been declare yet. Dim x1 As Double, x2 As Double Dim X1loop As Double, X2loop As Double

Dim Guesstca As Double, Loopout() As Double, Tca() As Double Dim ToPlant As String, tcacount As Integer Tsc(0) = 0 XE1(0) = 0

XE2(0) = 0 $\operatorname{Ctrl}(0) = 0$ Ctrl(1) = 0x1 = dbintgX1Kh2Tsc(XE1(N), XE2(N), Tsc(N), Ctrl(N)) x2 = dbintgX2Kh2Tsc(XE2(N), Tsc(N), Ctrl(N)) 'compute Ctrl Signal Ctrl(N + 1) = contrl(2.1915, 2.1315, x1, x2, 0, 1) ToPlant = CStr("D" & Tsc(N) & "u" & Ctrl(N + 1))ClientSock.Write ToPlant, Len(ToPlant) ReDim Tca(21) ReDim Loopout(20) Tca(1) = 0If N > 1 Then For tcacount = 1 To 20 X1loop = dbintgX1Kh2Tsc(XE1(N - 1), XE2(N - 1), Tsc(N - 1), Ctrl(N - 1))X2loop = dbintgX2Kh2Tsc(XE2(N - 1), Tsc(N - 1), Ctrl(N - 1)) X1loop = dbintgX1Tsc2Tca(X1loop, X2loop, Tca(tcacount), Ctrl(N - 1)) X2loop = dbintgX2Tsc2Tca(X2loop, Tca(tcacount), Ctrl(N - 1)) X1loop = dbintgX1Tca2H(X1loop, X2loop, 0.4, Tsc(N - 1), Tca(tcacount), Ctrl(N)) X2loop = dbintgX2Tca2H(X2loop, 0.4, Tsc(N - 1), Tca(tcacount), Ctrl(N)) Loopout(tcacount) = X1loop Tca(tcacount + 1) = Tca(tcacount) + (1 / 19#)Next tcacount ReDim Tca(20) Tca(1) = 0For tcacount = 1 To 19 Tca(tcacount + 1) = Tca(tcacount) + (1 / 19#) Next tcacount interp(Loopout(), Tca(), Y(N), 20, Guesstca) = Gtca(N) Else Gtca(N) = 0End If x1 = dbintgX1Tsc2Tca(x1, x2, Gtca(N), Ctrl(N)) x2 = dbintgX2Tsc2Tca(x2, Gtca(N), Ctrl(N))x1 = dbintgX1Tca2H(x1, x2, 0.4, Tsc(N), Gtca(N), Ctrl(N + 1)) $x^2 = dbintgX2Tca2H(x^2, 0.4, Tsc(N), Gtca(N), Ctrl(N + 1))$ XE1(N + 1) = x1 + CDbl(0.0188) * (x1 - Y(N))XE2(N + 1) = x2 + CDbl(0.8983) * (x2 - Y(N))N = N + 1End Sub Appendix B3: Source code for DLLs contrl.dll

controller.h # include <windows.h> # include <math.h> # include <stdlib.h>

double __declspec(dllexport) __stdcall contrl(double k1, double k2, double x1, double x2, double inp1, double inp2);

controller.c #include "controller.h"

```
double __declspec(dllexport) __stdcall contrl(double k1, double k2, double x1, double x2, double inp1, double inp2)
{
          double ctls:
          ctls = k1^{(-x1+inp1)}+k2^{(-x2+inp2)};
          return(ctls);
}
controller.def
LIBRARY contrl
EXPORTS
contrl
dbinte.dll
dbinte.h
# include <windows.h>
# include <math.h>
#include <stdlib.h>
double __declspec (dllexport) __stdcall dbintgX1Kh2Tsc(double X1, double X2, double Tsc, double ctrl);
         _declspec (dllexport) __stdcall dbintgX2Kh2Tsc(double X2,double Tsc, double ctls);
double _
double_
         declspec (dllexport)
                                _stdcall dbintgX1Tsc2Tca(double X1, double X2, double Tca, double ctls);
double __declspec (dllexport) __stdcall dbintgX2Tsc2Tca(double X2,double Tca, double ctls);
double __declspec (dllexport) __stdcall dbintgX1Tca2H(double X1, double X2, double h, double Tsc, double Tca, double
ctls);
double
         _declspec (dllexport) __stdcall dbintgX2Tca2H(double X2,double h,double Tsc, double Tca, double ctls);
dbinte.c
# include "dbinte.h"
double __declspec (dllexport) __stdcall dbintgX1Kh2Tsc(double X1, double X2, double Tsc, double ctls)
{
          X1 = X1+Tsc*X2+Tsc*Tsc*ctls/2;
          return(X1);
}
double __declspec (dllexport) __stdcall dbintgX2Kh2Tsc(double X2,double Tsc, double ctls)
{
          X2 = X2 + Tsc^{*}ctls;
          return(X2);
}
double __declspec (dllexport) __stdcall dbintgX1Tsc2Tca(double X1, double X2, double Tca, double ctls)
{
          X1 = X1+Tca*X2+Tca*Tca*ctls/2;
          return(X1);
}
double __declspec (dllexport) __stdcall dbintgX2Tsc2Tca(double X2,double Tca, double ctls)
{
          X2 = X2+Tca*ctls;
          return(X2);
}
double __declspec (dllexport) __stdcall dbintgX1Tca2H(double X1, double X2,double h,double Tsc, double Tca, double
ctls)
{
         X1 = X1+(h-Tsc-Tca)*X2 + (h*h/2 + Tsc*Tsc/2 + Tsc*Tca + Tca*Tca/2 - h*Tsc-h*Tca)*ctls;
          return(X1);
         _declspec (dllexport) __stdcall dbintgX2Tca2H(double X2,double h,double Tsc, double Tca, double ctls)
double
{
          X2 = X2+(h-Tsc-Tca)*ctls;
          return(X2);
}
dbinte.def
LIBRARY dbinte
EXPORTS
dbintgX1Kh2Tsc @1
dbintgX2Kh2Tsc @2
dbintgX1Tsc2Tca @3
dbintgX2Tsc2Tca @4
```

```
dbintgX1Tca2H @5
dbintgX2Tca2H @6
interp.dll
header.h
#include <windows.h>
#include <math.h>
#include <oleauto.h>
#include <stdlib.h>
void __declspec (dllexport) __stdcall interp(SAFEARRAY **psaArrayX,SAFEARRAY **psaArrayY,double x,int n, double
*y);
interp.cpp
#include "header.h"
void __declspec (dllexport) __stdcall interp(SAFEARRAY **psaArrayX, SAFEARRAY **psaArrayY, double x, int n, double
*y)
{
         long i,m,ns=0;
         double den, dif, dift, ho, hp, w;
         double *c,*d;
  double *elementXa, *elementYa;
         long IElementXa;
         HRESULT resultXa;
         HRESULT resultYa;
         c = (double*) malloc(n*sizeof(double));
         d = (double*) malloc(n*sizeof(double));
         resultYa = SafeArrayLock(*psaArrayY);
         elementYa = (double*) (*psaArrayY)->pvData;
         //locking array befoer using its element
         resultXa = SafeArrayLock(*psaArrayX);
  IElementXa =(*psaArrayX)->rgsabound[0].cElements;
         //using the element
         elementXa = (double*) (*psaArrayX)->pvData;
  dif= fabs((x - elementXa[0]));
         ns=i;
                            dif=dift;
                   }
                   c[i]=elementYa[i];
                   d[i]=elementYa[i];
         }
         *y = elementYa[ns--];
         for (m=1;m<n;m++) {
                   for (i=0;i<=n-m;i++) {
                            ho =elementXa[i]-x;
                            hp =elementXa[i+m]-x;
                            w =c[i+1]-d[i];
                            den =ho-hp;
                            /*if ((den =ho-hp) ==0) {
fprintf(stderr, "divided by zero .. ") ;
                                      exit(1);
                            } */
                            den =w/den;
                            d[i]=hp*den;
                            c[i]=ho*den;
                   }
         *y +=((2*ns<(n-m) ? c[ns+1] : d[ns--]));
```

```
}
// releasing the array
resultXa = SafeArrayUnlock(*psaArrayX);
resultYa = SafeArrayUnlock(*psaArrayY);
```

interp.def LIBRARY interp

EXPORTS interp

}

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