



Citation for published version:

Guiver, C & Opmeer, MR 2011, 'A counterexample to "positive realness preserving model reduction with H-infinity norm error bounds"', *IEEE Transactions on Circuits and Systems. Part I: Regular Papers*, vol. 58, no. 6, pp. 1410-1411. <https://doi.org/10.1109/tcsi.2010.2097750>

DOI:

[10.1109/tcsi.2010.2097750](https://doi.org/10.1109/tcsi.2010.2097750)

Publication date:

2011

Document Version

Peer reviewed version

[Link to publication](#)

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A counter-example to “Positive realness preserving model reduction with \mathcal{H}_∞ norm error bounds”

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IEEE Transactions on Circuits and Systems I Regular Papers,
vol.58 (2011), no.6, pp 1410-1411.

Abstract

We provide a counter example to the \mathcal{H}_∞ error bound for the difference of a positive real transfer function and its positive real balanced truncation stated in “Positive realness preserving model reduction with \mathcal{H}_∞ norm error bounds” IEEE Trans. Circuits Systems I Fund. Theory Appl. 42 (1995), no. 1, 23–29. The proof of the error bound is based on a lemma from an earlier paper “A tighter relative-error bound for balanced stochastic truncation.” Systems Control Lett. 14 (1990), no. 4, 307–317, which we also demonstrate is false by our counter example. The main result of this paper was already known in the literature to be false. We state a correct \mathcal{H}_∞ error bound for the difference of a stable positive real transfer function and its stable positive real balanced truncation.

1 Counter-example

Consider the following continuous time, time invariant SISO linear system on the state-space \mathbb{C}^4 :

$$\begin{aligned} M\dot{\mathbf{x}}(t) &= K\mathbf{x}(t) + L\mathbf{u}(t), \\ \mathbf{y}(t) &= H\mathbf{x}(t) + J\mathbf{u}(t), \end{aligned} \tag{1}$$

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where

$$\begin{aligned}
M &= \begin{bmatrix} \frac{1}{12} & \frac{1}{24} & 0 & 0 \\ \frac{1}{24} & \frac{1}{6} & \frac{1}{24} & 0 \\ 0 & \frac{1}{24} & \frac{1}{6} & \frac{1}{24} \\ 0 & 0 & \frac{1}{24} & \frac{1}{6} \end{bmatrix}, & L &= \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \\
K &= \begin{bmatrix} -4 & 4 & 0 & 0 \\ 4 & -8 & 4 & 0 \\ 0 & 4 & -8 & 4 \\ 0 & 0 & 4 & -8 \end{bmatrix}, & H &= L^*, \\
J &= 0.01.
\end{aligned} \tag{2}$$

The physical motivation for studying (1) comes from a finite element approximation of the heat equation

$$\left. \begin{aligned} w_t(t, x) &= w_{xx}(t, x), \\ w(0, x) &= w_0(x), \\ w(t, 1) &= 0, \end{aligned} \right\} t \geq 0, x \in [0, 1], \tag{3}$$

with input \mathbf{u} and output \mathbf{y} satisfying

$$\begin{aligned} \mathbf{u}(t) &:= w_x(t, 0), \\ \mathbf{y}(t) &:= -w(t, 0) + Jw_x(t, 0). \end{aligned} \tag{4}$$

By setting $A := M^{-1}K$, $G = M^{-1}L$, we can rewrite (1) as

$$\begin{aligned} \dot{\mathbf{x}}(t) &= A\mathbf{x}(t) + G\mathbf{u}(t), \\ \mathbf{y}(t) &= H\mathbf{x}(t) + J\mathbf{u}(t), \end{aligned} \tag{5}$$

with transfer function

$$Z(s) = J + H(sI - A)^{-1}G. \tag{6}$$

Observe that the system with transfer function $Z - J$ is positive real as $P = M = P^* > 0$, $N = \sqrt{-2K}$ and $R = 0$ satisfy the positive real linear matrix equalities

$$\begin{aligned} A^*P + PA &= -N^*N, \\ PG - H^* &= -N^*R, \\ 0 &= R^*R. \end{aligned} \tag{7}$$

Therefore for $s \in \mathbb{C}$ with $\operatorname{Re} s \geq 0$,

$$\begin{aligned} [(Z - J)(s)]^* + (Z - J)(s) &\geq 0, \\ \Rightarrow [Z(s)]^* + Z(s) &\geq 2J > 0, \end{aligned}$$

and so the system (5) is *extended strictly positive real*. It is easy to verify also that (6) is a minimal, and hence controllable and observable, realisation of Z . The positive real singular values of Σ are

$$\sigma_1 = 0.6640, \sigma_2 = 0.2927, \sigma_3 = 0.0487, \sigma_4 = 0.0036. \tag{8}$$

The first order positive real balanced truncation of Σ is

$$\hat{Z}(s) = \frac{0.01s + 12.74}{s + 51.97},$$

and the approximation error $\|Z - \hat{Z}\|_{\mathcal{H}^\infty}$ is 0.7648. However, the error bound provided in [3, Theorem 2] is

$$2J \sum_{i=2}^4 \frac{2\sigma_i}{(1 - \sigma_i)^2} \left(1 + \sum_{j=1}^{i-1} \frac{2\sigma_j}{1 - \sigma_j} \right)^2 = 0.6509,$$

which is smaller than the error. Hence [3, Theorem 2] is false.

We remark that there is some confusion in the literature regarding balanced stochastic truncation (bst) and positive real balanced truncation (prbt). According to Antoulas ([1, p. xyz] or [4]), bst involves balancing the solutions of one Lyapunov equation and one Riccati equation. Meanwhile, prbt involves balancing the solutions of two Riccati equations, which is what we (and indeed the authors of [3]) perform here.

2 Explanation

The proof of [3, Theorem 2] fails because for our above example the bound (18) in [3] is false. Using the notation of [3] (note here only one state is truncated from Σ) it follows that

$$\|T_1\|_\infty = 4.0389 > 1.7692 = 2 \sum_{i=1}^3 \frac{\sigma_i^2}{1 - \sigma_i^2}. \quad (9)$$

Their proof of bound (18) uses [6, Lemma 5], which is only proven in [6] under the assumptions (51) and (53) (using the numbering of [6]). However, the authors state that [6, Lemma 5] also holds when (51) and (54) are satisfied. The above example shows that this is false. Letting

$$S = T_1, \quad P(s) = Q(s) = \text{diag}(\sigma_1, \sigma_2, \sigma_3) =: \hat{\Pi},$$

then equations (51) and (54) from [6] hold with A, B and C replaced by \hat{A}_1, \hat{B}_1 and \hat{C}_1 (again, notation from [3]), but the conclusion fails as inequality (9) shows. In this instance,

$$\hat{A}_1^* \hat{\Pi} + \hat{\Pi} \hat{A}_1 + \hat{C}_1^* \hat{C}_1 \neq 0,$$

and so equation (53) of [6] does not hold.

Counter-examples to [6, Theorem 1], which also uses the flawed [6, Lemma 5] in its proof, can be found in Chen and Zhou [2] and Zhou *et al.* [7, p. 171]. It is not pointed out there, however, that the flaw to [6, Theorem 1] occurs in [6, Lemma 5].

3 A new error bound

A correct error bound which is applicable in this instance is:

Theorem 3.1. *Let G and G_r denote the transfer functions of a minimal, asymptotically stable, positive real input-state-output system and its positive real balanced truncation respectively. Then*

$$\|G - G_r\|_{\mathcal{H}^\infty} \leq 2 \min \left\{ (1 + \|G\|_{\mathcal{H}^\infty}^2)(1 + \|G_r\|_{\mathcal{H}^\infty}), \right. \\ \left. (1 + \|G\|_{\mathcal{H}^\infty})(1 + \|G_r\|_{\mathcal{H}^\infty}^2) \right\} \sum_{i=k+1}^m \sigma_i,$$

where σ_i are the positive real singular values.

Proof. See [5]. □

Acknowledgement

We are grateful to Timo Reis for his suggestions. He first suggested that the result of [3] may be false because it relied on [6]. He also directed our attention to the counter-examples to [6, Theorem 1].

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