Validating Aircraft Models in the Gap Metric

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Aerospace Engineering & Mechanics
Electrical and Computer Engineering
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Gloverfest
24 September 2013
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Validating Aircraft Models: Mind the Gap
Low-Cost, Safety-Critical Systems

(a) Intelligent vehicles
(b) Medical devices
(c) Unmanned aircraft systems (UAS)

Sources: Wikipedia, AeroVironment, Insitu
Low-Cost, Safety-Critical Systems

(c) Unmanned aircraft systems (UAS)

Sources: Wikipedia, AeroVironment, Insitu
UAS vs. traditional aircraft

1. Limited budget
2. Restricted physical space
3. Restricted weight
4. Short development time

Source: Y. C. Yeh, *Triple-triple redundant 777 primary flight computer*, 1996
Efficient and Affordable Models

Significant cost savings can be achieved if Model Based Design is done properly; however, accurate models are required.

- “There are known knowns. These are things we know that we know. There are known unknowns. That is to say, there are things that we know we don’t know. But there are also unknown unknowns. There are things we don’t know we don’t know.” Donald Rumsfeld

Consider the F-35 aircraft, designed extensively based on mathematical models, which is facing challenges:

- “Test pilots say some of the F-35’s delays can be traced to the concept that computer simulation and modeling would recognize many of the F-35 design problems right away, instead of the old-fashioned method of testing: in the air [1].”

Cost effective flight testing provides opportunities to verify assumptions, refine models.

Low-Cost UAS Test Platform
System Identification & Model Validation

1. Established techniques
   - Time domain
   - Frequency domain
   - Software available

2. Opportunity:
   - Engineering insight for low-cost systems

1. Emerging techniques
   - LMI-based optimization
   - Statistics/residuals
   - Ad-hoc application

2. Opportunity:
   - Rigorous tools tied to robustness requirements
Main Idea

• How do aerospace engineers validate models using flight data?
  • Bring mathematical rigor to the process
  • **Ultimate goal:**
    • Reduce development cost
    • Fast, rigorous tools to validate models and control systems

• Theil’s Inequality Coefficient
  • Originally proposed as a tool for economic forecasting
  • Adopted for system analysis by the aerospace community

\[
\text{TIC}(y_1, y_2) = \frac{\sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{1i} - y_{2i})^2}}{\sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{1i})^2} + \sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{2i})^2}}
\]

Henri Theil
Source: Intl. Statistics Institute
Theil’s Inequality Coefficient

Aerospace engineering perspective:

1. Ranges from 0 to 1
2. TIC = 0 → perfect model
3. TIC = 1 → no correlation
4. Lower TIC → better model

\[
TIC(y_1, y_2) = \frac{\sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{1i} - y_{2i})^2}}{\sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{1i})^2} + \sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{2i})^2}}
\]
Theil’s Inequality Coefficient

$$\text{TIC}(y_1, y_2) = \frac{\sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{1i} - y_{2i})^2}}{\sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{1i})^2} + \sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_{2i})^2}}$$

- $\text{TIC}_{\text{roll}} = 0.07$
- $\text{TIC}_{\text{pitch}} = 0.12$
- $\text{TIC}_{\text{yaw}} = 0.26$
Theil’s Inequality Coefficient ≈ Gap Metric
Arriving at the Gap Metric

Modified TIC:

\[
\text{TIC}_{sys}(y_1, y_2, u) = \frac{\| \begin{bmatrix} u \\ y_1 \end{bmatrix} - \begin{bmatrix} u \\ y_2 \end{bmatrix} \|_2}{\| \begin{bmatrix} u \\ y_1 \end{bmatrix} \|_2 + \| \begin{bmatrix} u \\ y_2 \end{bmatrix} \|_2}
\]

Gap Metric:

\[
\tilde{\delta}(P_1, P_2) = \sup_{\|u_1\|_2 \leq 1} \inf_{u_2} \| \begin{bmatrix} u_1 \\ y_1 \end{bmatrix} - \begin{bmatrix} u_2 \\ y_2 \end{bmatrix} \|_2
\]

(a) TIC diagram
(b) Gap diagram
Aerospace engineers already do this:

![Graph showing original and aligned responses with TIC values](image-url)

- Original Response
  - Time: [0, 1, 2, 3, 4, 5, 6, 7, 8]
  - Value: [0, 5, 10, 15, 20]
  - TIC: 0.077

- Aligned Response
  - Time: [0, 1, 2, 3, 4, 5, 6, 7, 8]
  - Value: [0, 5, 10, 15, 20]
  - TIC: 0.047
1 Time domain gap metric:

\[ \delta(P_1, P_2) = \sup_{\|u_1\|_2 \leq 1} \inf_{u_2} \left\| \begin{bmatrix} y_1 \\ u_1 \end{bmatrix} - \begin{bmatrix} y_2 \\ u_2 \end{bmatrix} \right\|_2 \]

2 Frequency domain gap metric:

\[ \delta(P_1, P_2) = \inf_{Q \in H_\infty} \| G_1 - G_2 Q \|_\infty \]

- For linear systems \( P_1 \) and \( P_2 \)
- \( G_1 \) and \( G_2 \) are graph operators, represent input–output signals

3 \( \nu \)-gap metric:

\[ \delta_\nu(P_1, P_2) = \| (1 + P_2 P_2^*)^{-\frac{1}{2}} (P_2 - P_1) (1 + P_1 P_1^*)^{-\frac{1}{2}} \|_\infty \]

- Applicable to frequency responses
The Gap Metric and Robustness

1. **Gap metric born in the robust control framework:**
   - Guaranteed stability margins for closed-loop systems
   - Coprime factor uncertainty
   - \( P_2(s) \in P_{\Delta}(s) \stackrel{\text{def}}{=} P_1(s)(1 + \delta_1)/(1 - \delta_2) \)
   - \(|\delta_i| \leq \epsilon \leq 1\)

2. **Related to classical robustness margins:**
   - Gain margin = \(20 \log_{10} \frac{1+\epsilon}{1-\epsilon}\)
   - Phase margin = \(2 \arcsin \epsilon\)
   - Disk margin = \(\frac{2 \epsilon}{1-\epsilon^2}\)

K. Glover, G. Vinnicombe, and G. Papageorgiou
Source: IEEE
Model validation of simple second-order systems:

- Quantify model similarity using the gap metric

\[
P_1(s) = \frac{18.75s + 225}{s^2 + 9s + 225}
\]

\[
P_2(s) = \frac{18.75s + 225}{s^2 + 7.22s + 246.5}
\]

(a) Frequency responses

(b) Step responses
Simple Example

\[ P_1(s) = \frac{18.75s + 225}{s^2 + 9s + 225} \]

\[ P_2(s) = \frac{18.75s + 225}{s^2 + 7.22s + 246.5} \]

Gap Metric = 0.14  Simultaneous Gain/Phase Margin = 2.48 dB, 16.2 deg
\[ P_1(s) = \frac{18.75s + 225}{s^2 + 9s + 225} \]

\[ P_2(s) = \frac{18.75s + 225}{s^2 + 7.22s + 246.5} \]

(a) Nichols Diagram

(b) Nyquist Diagram

Gap Metric = 0.14  Simultaneous Gain/Phase Margin = 2.48 dB, 16.2 deg
Real flight data and models:

- 6 flight tests
- Chirp-style inputs
(a) Aileron to roll rate  (b) Elevator to pitch rate  (c) Rudder to yaw rate
UAS Application: $\delta_{ail} \rightarrow \rho$
UAS Application: Model Validation

(a) Aileron to roll rate  (b) Elevator to pitch rate  (c) Rudder to yaw rate

<table>
<thead>
<tr>
<th>Model Quality</th>
<th>Roll Rate</th>
<th>Pitch Rate</th>
<th>Yaw Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gap Metric $\epsilon$</td>
<td>0.20</td>
<td>0.14</td>
<td>0.14</td>
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<tr>
<td>Controller Requirements</td>
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<tr>
<td>Gain Mar. [dB]</td>
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<td>Phase Mar. [deg]</td>
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<td>16.21</td>
<td>16.10</td>
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<td>Disk Mar.</td>
<td>0.42</td>
<td>0.28</td>
<td>0.29</td>
</tr>
</tbody>
</table>
UAS Application: Time Domain Verification

- Roll Rate
- Pitch Rate
- Yaw Rate

- Flight Data
- Model
- Monte Carlo
- 5x Aileron
- 5x Elevator
- 5x Rudder
TIC $\rightarrow v$-gap $\rightarrow$ Flight Data Validation

Connection between current flight engineer's approach to model validation and robust control.