ANYTIME MODELS IN FUZZY CONTROL

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Abstract: In time critical applications, anytime mode of operation offers a way to ensure continuous operation and to cope with the possibly dynamically changing time and resource availability. Soft Computing, especially fuzzy model based operation proved to be very advantageous in power plant control where the high complexity, nonlinearity, and possible partial knowledge usually limit the usability of classical methods. Higher Order Singular Value Decomposition based complexity reduction makes possible to convert different classes of fuzzy models into anytime models, thus offering a way to combine the advantages, like low complexity, flexibility, and robustness of fuzzy and anytime techniques. By this, a model based anytime control methodology can be suggested which is able to keep on continuous operation using non-exact, approximate models of the plant, thus preventing critical breakdowns in the operation. In this paper, an anytime modeling method is suggested which makes possible to use complexity optimized fuzzy models in control. The technique is able to filter out the redundancy of fuzzy models and can determine the near optimal non-exact model of the plant considering the available time and resources. It also offers a way to improve the granularity (quality) of the model by building in new information without complexity explosion.

1 INTRODUCTION

Nowadays, solving control problems model-integrated computing has become very popular. This integration means that the available knowledge is represented in a proper form and acts as an active component of the procedure to be executed during the operation.

For linear problems, well established methods are available and they have been successfully combined with adaptive techniques to provide optimum performance.

In case of nonlinear techniques, fuzzy modeling seems to result in a real breakthrough even when no analytical knowledge is available about the system, the information is uncertain or inaccurate, or when the available mathematical form is too complex to be used. Although, major limitation of fuzzy models is their exponentially increasing complexity. An especially critical situation is, when due to failures or an alarm appearing in the modeled system, the required reaction time is significantly shortened and one has to make decisions before the needed and sufficient information arrives or the processing can be completed.

In such cases, anytime techniques can be applied advantageously to carry on continuous operation and to avoid critical breakdowns. Anytime systems are able to provide short response time and are able to maintain the information processing even in cases of missing input data, temporary shortage of time, or computational power (Zilberstein, 1996). The idea is that if there is a temporal shortage of computational power and/or there is a loss of some data, the actual operations should be continued to maintain the overall performance “at lower price”, i.e., information processing based on algorithms and/or models of simpler complexity (and less accuracy) should provide outputs of acceptable quality to continue the operation of the complete system.
There are a few approaches aiming to exploit the advantages of anytime control however mostly in the field of linear control. To mention two of the characteristic approaches, Fontanelli et al. 2008 applies a hierarchical anytime control design strategy with stochastic scheduling conditioning resulting in usually acceptable worst-case execution time and almost sure stability while Battacharya et Balas 2004 uses balanced truncation and residualization of models to generate a set of reduced-order controllers in order to ensure smooth switching between the truncated models.

There are mathematical tools, like Singular Value Decomposition (SVD), which offer a universal scope for handling the complexity problem by anytime operations. SVD proved to be very advantages at different fields of (linear) control, like receding horizon control (RHC) where the application of the technique may offer a sub-optimal control strategy, see e.g. Rojas et al. 2004.

Embedding fuzzy models in anytime systems extends the advantages of the Soft Computing (SC) approach with the flexibility with respect to the available input information and computational power.

In this paper, we deal with the applicability of fuzzy models in dynamically changing, complex, time-critical, anytime systems. The analyzed models are generated by using (Higher Order) Singular Value Decomposition ((HO)SVD). This technique provides a uniform frame for a family of modeling methods and results in low (optimal or nearly optimal) computational complexity, easy realization, and robustness. The accuracy can also easily and flexibly be increased, thus both complexity reduction and the improvement of the approximation can be implemented.

The paper is organized as follows: In Section 2 the generalized idea of anytime processing is introduced. Section 3 summarizes the basics of Singular Value Decomposition. Section 4 is devoted to the SVD based complexity reduction and density improvement of fuzzy models. Section 5 briefly deals with anytime fuzzy control. Finally, in Section 6, conclusions are drown.

2 ANYTIME PROCESSING

In recourse, data, and time insufficient conditions, anytime algorithms, models, and systems (Zilberstein, 1996) can be used advantageously. They are able to provide guaranteed response time and are flexible with respect to the available input data, time, and computational power. This flexibility makes these systems able to work in changing circumstances without critical breakdowns in the performance. The main goal of anytime systems is to keep on the continuous, near optimal operation through finding a balance between the quality of the processing and the available resources.

Iterative algorithms/models are popular tools in anytime systems, because their complexity can easily and flexibly be changed. These algorithms always give some, possibly not accurate result and more and more accurate results can be obtained, if the calculations are continued. When the results are needed, by simply stopping the calculations, the, in the given circumstances best results are got.

Unfortunately, the usability of iterative algorithms is limited. Because of this limitation, a general technique for the application of a wide range of other types of models/computing methods in anytime systems has been suggested in Várkonyi-Kóczy, et al. 2001, however at the expense of lower flexibility and a need for extra planning and considerations.

3 SINGULAR VALUE DECOMPOSITION

SVD has successfully been used to reduce the complexity of a large family of systems based on both classical and soft techniques (Yam, 1997). An important advantage of the SVD complexity reduction technique is that it offers a formal measure to filter out the redundancy (exact reduction) and also the weakly contributing parts (non-exact reduction). This implies that the degree of reduction can be chosen according to the maximum acceptable error corresponding to the current circumstances. In case of multi-dimensional problems, the SVD technique can be defined in a multidimensional matrix form, i.e. HOSVD can be applied.

The SVD based complexity reduction algorithm is based on the decomposition of any real valued $F$ matrix:

$$ F = A^T B A $$

where $A_{n \times n}$ are orthogonal matrices ($A^T A = I$) and $B$ is a diagonal matrix containing the $\lambda_i$ singular values of $F$ in decreasing order. The maximum number of the
nonzero singular values is $n_{\text{SVD}} = \min(n_1, n_2)$. The singular values indicate the significance of the corresponding columns of $A_{\text{nn}}$. The matrices can be partitioned in the following way:

$$A_{\text{nn}} = [A^d_{\text{nn}}(n_1, n_2), A^d_{\text{nn}}(n_1, n_2 - n_1)]$$

$$B_{\text{nn}} = [B^d_{\text{nn}}(n_1, n_2), 0]$$

where $r$ denotes “reduced” and $n_r \leq n_{\text{SVD}}$. If $B^d$ contains only zero singular values then $B^d$ and $A^d$ can be dropped: $F = A'B'A'^T$. If $B^d$ contains nonzero singular values, as well, then the $F' = A'B'A'^T$ matrix is only an approximation of $F$ and the maximum difference between the values of $F$ and $F'$ equals

$$E_{\text{SVD}} = |F - F'| \leq \left( \sum_{i=1}^{n_R} \lambda_i \right)_{(n_1 \times n_2)}$$

For $n$-dimensional cases, HOSVD based reduction $((A_1, \ldots, A_n) = \text{HOSVD}(F))$ can be made in $n$ steps, in every step one dimension of matrix $F$, containing the consequences is reduced.

The first step sets $F_1 = F_2$. In the followings, $F_i$ is generated by step $i-1$. The $i$-th step of the algorithm ($i>1$) is

1. Spreading out the $n$-dimensional matrix $F_{i-1}$ (size: $n_1 \times \ldots \times n_{i-1} \times n_{i+1} \times \ldots \times n_n$) into a two-dimensional matrix $S_{i-1}$ (size: $n_i \times (n_i^f \ast \ldots \ast n_{i-1}^f \ast n_{i+1}^f \ast \ldots \ast n_n^f)$).
2. SVD based reduction of $S_{i-1}$: $S_{i} \approx A_{i} B{A_{i}}^{T} = A_{i} S_{i}^{*}$, where the size of $A_{i}$ is $n_i \times n_i$, and the size of $S_{i}^{*}$ is $n_i^r \times (n_i^f \ast \ldots \ast n_{i-1}^f \ast n_{i+1}^f \ast \ldots \ast n_n^f)$.
3. Re-stacking $S_{i}^{*}$ into the $n$-dimensional matrix $F_{i-1}$ (size: $n_1^r \times \ldots \times n_i^r \times n_{i+1} \times \ldots \times n_n$), and cont. with step 1. for $F_i$.
the actual state of the supervised system, can adaptively determine and change for the units (rule base models) to be applied according to the available computing time and resources at the moment. These considerations need additional computational time/resources (further reducing the resources).

It is worth mentioning, that the SVD based reduction finds the optimum, i.e., minimum number of parameters which is needed to describe the system.

One can find more details about the intelligent anytime monitor and the algorithmic optimization of the evaluations of the model-chain in Zilberstein, 1993 and Várkonyi-Kóczy et Samu, 2004.

4.2 Improving the Approximation of the Model

The complexity of the control can be tuned both by evaluating only a degraded model (decreasing the granularity) and both by improving the existing model (increasing the granularity) in the knowledge of new information. This latter means the improvement of the density of the approximation points. Here a very important aim is not to let to explode the complexity of the compressed model when the approximation is extended with new points. Thus, if approximation $A$ is extended to $B$ with a new set of approximation points and basis, then the question is how to transform $A$ to $B$ directly without decompressing $A'$, where $A'$ and $B'$ are the reduced forms of $A$ and $B$. In the followings, an algorithm is summarized for the complexity compressed increase of such approximations.

To enlighten more the problem, let us show a simple example. Assume that we deal with the approximation of function $F(x_1, x_2)$ (see Fig. 1). For simplicity, assume that the applied approximation $A$ is a bi-linear approximation based on the sampling of $F(x_1, x_2)$ over a rectangular grid (Fig. 2), so, the bases are formed of triangular fuzzy sets (or first order B-spline functions). After applying SVD based reduction, the minimal dimensionality of the basis is defined. In Fig. 3, as the minimum basis, two basis functions are shown on each dimension instead of the original three as depicted in Fig. 2.

Let us suppose that at a certain stage, further points are sampled (Fig. 4) in order to increase the density of the approximation points in dimension $X_1$, hence, to improve approximation $A$ to achieve approximation $B$. The new points can easily be added to approximation $A$ shown in Fig. 2 to yield approximation $B$ with an extended basis, as is shown in Fig. 5. Usually, however, once reduced approximation $A'$ is found then the new points should directly be added to $A'$ (where there is no localized approximation point) to generate a reduced approximation $B'$ (see Fig. 6). Here again, as an illustration, two basis are obtained in each dimension, hence the calculation complexity of $A'$ and $B'$ are the same, but the approximation is improved.

In more general, the crucial point is to inject new information, given in the original form, into the compressed one. If the dimensionality of $B'$ is larger than $A'$ then the new points and basis lead to the expansion of the basis’ dimensionality of the reduced form $A'$. On the other hand, if the new points and basis have no new information on the dimensionality of the basis then they are swallowed in the reduced form without the expansion of the dimensionality, however the approximation is improved. Thus, the approximation can get better with new points without increasing the calculation complexity. This implies a practical question, namely: how to apply those extra points taken from a large sampled set to be embedded, which have no new information on the dimensionality of the basis, but carry new information on the approximation?

For fitting of two approximations into a common basis system, we use the transformation of the rational general form of PSGS and Takagi-Sugeno-Kang fuzzy systems. The rational general form (Klement et al., 1999) means that these systems can be represented by a rational fraction function

$$y = \frac{\sum_{n=1}^{e} \ldots \sum_{n=1}^{e} \prod_{r=1}^{m} \mu_{i,j}(x_r) f_{j_1, \ldots, j_n}(x_1, \ldots, x_n)}{\sum_{n=1}^{e} \ldots \sum_{n=1}^{e} \prod_{r=1}^{m} \mu_{i,j}(x_r) w_{j_1, \ldots, j_n}}$$

(3)

where $f_{j_1, \ldots, j_n}(x_1, \ldots, x_n) = \sum_{i=1}^{n} b_{i,j_1, \ldots, j_n} \phi(x_1, \ldots, x_n)$.

It can be proved (see e.g. Yam, 1997 and Baranyi et al., 1999) that (3) can always be transformed into the form of

$$y = \frac{\sum_{n=1}^{e} \ldots \sum_{n=1}^{e} \prod_{r=1}^{m} \mu_{i,j}(x_r) f'_{j_1, \ldots, j_n}(x_1, \ldots, x_n)}{\sum_{n=1}^{e} \ldots \sum_{n=1}^{e} \prod_{r=1}^{m} \mu_{i,j}(x_r) w'_{j_1, \ldots, j_n}}$$

(4)
where \( f_{m,n}^{(1)}(x_1,\ldots,x_n) = \sum_{i=1}^{r_{ij}} b_{ij}^r \phi(x_1,\ldots,x_n) \) and \( \forall i: e_i' \leq e_i \), which is essential in complexity reduction.

Let us suppose that two \( n \)-variable approximations are defined on the same domain with the same basis functions \( \mu \). One is called “original” and is defined by matrix \( O \) of size \( p \times \times n \times 1 \) where \( p \) is \( m \) or \( m+1 \) (see (3) and (4)).

The other one is called “additional” and is given by matrix \( A \) of the same size. Let us assume that both approximations are reduced by the HOSVD complexity reduction technique as:

\[
(N_1,\ldots,N_n,O') = \text{HOSVDR}(O)
\]

\[
(G_1,\ldots,G_n,A') = \text{HOSVDR}(A),
\]

where the sizes of matrices \( N_i \), \( Q' \), \( G_i \), and \( A' \) are \( e_i \times r_i^p \), \( r_i^p \times \times r_i^p \times p \), \( e_i \times r_i^p \), and \( r_i^p \times \times r_i^p \times p \), respectively, and \( \forall i: r_i' \leq e_i \) and \( \forall i: r_i'' \leq e_i \). This implies that the size of \( Q' \) and \( A' \) may be different, thus the number and the shape of the reduced basis of the two functions can also be different. The method detailed in the following finds the minimal common basis for the reduced forms. The reduction can be exact or non-exact, the dimension of the minimal basis in the non-exact case can be defined according to a given error threshold like in case of HOSVD.

For finding the minimal common basis \( (U_i,\Phi^,\Phi^) \) for \( (N_i, O') \) and \( (G_i, A') \), the following steps have to be executed in each \( i = 1..n \) dimension

\[
(\forall i: (U_i,\Phi^,\Phi^) = \text{unify}(i,N_i,\Omega_i',G_i,\Lambda_i')):
\]

The first step of the method is to determine the minimal unified basis \( (U_i) \) in the \( i \)-th dimension. Let us apply \( (U_i,Z_i) = \text{reduct}(i,N_i,G_i) \) where
function \textit{reduct}(d, B) reduces the size of an \textit{n}-
dimensional \((e_1 \times \cdots \times e_n)\) matrix in the \(d\)-th
dimension. The results of the function are matrices \(N\) and \(B'\). The size of \(N\) is \(e_j \times e'_j\), \(e'_j \leq e_j\); the
size of \(B'\) is \(c_d \times c_n\), where \(c_d = e'_d\) and
\(\forall i, j \neq d : c_i = e_i\). (The algorithm of the function is
similar to the HOSVD reduction algorithm, i.e. the
steps are: spread out, reduction, re-stack.) Thus, as a
result, we get \(U, Z\) where the size of \(U\) is
\(e_x \times (r^x + r^z)\) ("u" denotes unified) and the size of \(Z\) is
\(r^z \times (r^x + r^z)\).

The second step of the method is the transformation of the elements of matrices \(O'\) and \(A'\) to the common basis:

Let \(Z\) be partitioned as \(Z = [\Sigma, \Gamma]\) where the
sizes of \(\Sigma\) and \(\Gamma\) are \(r^x \times r^z\) and \(r^z \times r^z\),
respectively. \(\Phi^r\) and \(\Phi^o\) are the results of transformations
\(\Phi^r = \text{product}(i, S, O')\) and
\(\Phi^o = \text{product}(i, T, A')\) where function
\((\Phi) = \text{product}(d, N, L)\) multiplies the multi-
dimensional matrix \(L\) of \(e_x \times \cdots \times e_n\) by matrix \(N\) in
the \(d\)-th dimension. If the size of \(N\) is \(g \times h\) then \(L\)
must hold \(e_x = h\). The size of the resulted matrix \(A\)
is \(a_x \times \cdots \times a_n\), where \(\forall i, j \neq d : a_i = e_i\), and \(a_d = g\).

Let us return to the original aim, which is
injecting the points of additional approximation \(A\)
into \(O'\), the reduced form of the original approximation \(O\).
According to the problem, the union of \(A\) and \(O'\) must be done without the
decompression of \(O'\). For this purpose the following
method is proposed:

Let us assume that an \(n\)-variable original approximation \(O\) is defined by basis functions \(\mu^o_i\),
i = 1..n and matrix \(Q\) of size \(e'_1 \times \cdots \times e'_n \times p\) in the
form of (3) (see also Fig. 2). Let us suppose that the
density of the approximation grid lines is increased in
the \(k\)-th dimension (Figs. 4 and 5). Let the extended approximation \(E\) be defined by matrix \(E\)
whose size agrees with the size of \(Q\) except in the
extended \(k\)-th dimension where it equals \(e'_k = e'_k + e'_d\) (\(e'_d\) indicates the number of additional
basis functions) (Fig. 5). The basis of the extended approximation is the same as the original one in all
dimensions except in the \(k\)-th one, which is simply
the joint set of the basis functions of approximations
\(O\) and \(A\)

\[
\mu^r = \begin{bmatrix} \mu^o \\ \mu^d \end{bmatrix}
\]

\(\mu^d\) is the vector of the additional basis functions. \(P\)
stands for a perturbation matrix if some special
ordering is needed for the basis functions in \(\mu^r\). The
type of the basis functions, however, usually
depends on their number due to various
requirements of the approximation, like non-
egativity, sum normalization, and normality.
Thus, in case of increasing the number of the
approximation points, the number of the basis
functions is increasing as well and their shapes are
also changing. In this case, instead of simply joining
vectors \(\mu^o\) and \(\mu^r\), a new set of basis \(\mu^o\),
defined according to the type of the approximation like in
Fig. 4. Consequently, having approximation \(O\) and
the additional points, the extended approximation \(E\)
can easily be obtained as \(E = \text{fit}(k, O, A)\) where
function \(A = \text{fit}(d, L, O, A)\) is for fitting the same
sized, except in the \(d\)-th dimension, matrices in the
\(d\)-th dimension: Matrices \(L = [l_{k,\cdots,n}]\) have the size of
\(e_x \times \cdots \times e_n\), \(k = 1..z\) to the subject that
\(\forall k, i, j \neq d : e_{k,i} = e_{i,j}\). The resulted matrix \(A\)
has the size \(a_x \times \cdots \times a_n\), where \(e_d = \sum_{i=1}^n e_{i,d}\) and the
elements of \(A = [a_{k,\cdots,n}]\) are
\(a_{k,\cdots,n} = l_{k,\cdots,n}\),
where \(\forall k, i, j \neq d : l_{i,j} = l_{j,i}\), \(i_j = j_i + \sum_{i=1}^n e_{i,d}\), \(k = 1..z\).

(More precisely, according to the perturbation
matrix in (5) \(E = \text{product}(k, P, \text{fit}(k, O, A))\).

**Embedding the New Approximation \(A\) into the Reduced Form of \(O\).** The steps of the method are as follows:

First, the redundancy of approximation \(A\) is
filtered out by applying
\((G_1, \cdots, G_z, A') = \text{HOSVDR}(A)\). As next, the
merged basis of \(O'\) and \(A'\) is defined. The common
minimal basis is determined in all, except the \(k\)-th,
dimensions.

Let \(W'_{[i]} = O'\) and \(Q'_{[i]} = A'\). Then, for \(i = 1..n-1\)
evaluate \((U_{[i]}, W_{[i+1]}; Q_{[i+1]}) = \text{unify}(i, \mu^o, W_{[i]}, G_i, Q_{[i]})\)
where \( j = \begin{cases} t & t < k \\ t + 1 & t \geq k \end{cases} \). Finally, let \( \Phi^t = Q \) and \( \Phi = Q \).

For the \( k \)-th dimension let \( M = \begin{bmatrix} N_t & 0 \\ 0 & G \end{bmatrix} \), where \( 0 \) contains only zero elements and \( P \) can ensure any special ordering, as used in (5). \( N_t \) and \( G \) are full rank matrices which means that no further (exact) reduction of \( M \) can be obtained.

According to the basis, matrices \( \Phi^t \) and \( \Phi^o \) are unified as \( F = \text{fit}(k, \Phi^t, \Phi^o) \).

Finally, the redundancy, i.e., the linear dependence between matrices \( \Phi^t \) and \( \Phi^o \) is filtered out of \( F \) by \( (K, E) = \text{reduct}(k, F) \). Thus, \( U = MK \).

(Here we would like to note again that \( K \) is full rank matrix, i.e., no further (exact) reduction of \( U \) can be obtained.) Matrix \( U \), having the size of \( e_r \times r^o \), is to transform the basis as \( \mu^o = U^\top \mu^r \). The size of matrix \( E' \) is \( r^o \times r^o \times p \).

(For more details, see Baranyi et Várkonyi-Kóczy, 2002)

## 5 ANYTIME TS FUZZY CONTROL

There are numerous successful applications of anytime control which affect on the analysis and design of anytime control systems (see e.g. Andoga et al., 2008; Madarasz et al., 2009, and Várkonyi-Kóczy, 2008). The previously discussed ideas can fruitfully be applied in plant control if Takagi-Sugeno (TS) fuzzy modeling and Parallel Distributed Compensation (PDC) (Tanaka et Wang, 2001) based controller design is used (Fig. 7). If the model approximation is given in the form of TS fuzzy model, the controller design and Lyapunov stability analysis of the nonlinear system reduce to solving the Linear Matrix Inequalities (LMI) problem (Tanaka et al., 1999). This means that first of all we need a TS model of the nonlinear system to be controlled. The construction of this model is of key importance. This can be carried out either by identification based on input-output data pairs or we can derive the model from given analytical system equations.

The PDC offers a direct technique to design a fuzzy controller from the TS fuzzy model. This procedure means that a local controller is determined to each local model. This implies, that the more complex the system model is, the more complex controller will be obtained. According to the complexity problems outlined in the previous sections we can conclude that when the approximation error of the model tends to zero, the complexity of the controller explodes to infinity. This pushes us to focus on possible complexity reduction and anytime use. SVD based complexity reduction can be applied on two levels in the TS fuzzy controller. First, we can reduce the complexity of the local models (local level reduction). Secondly, it is possible to reduce the complexity of the overall controller by neglecting those local controllers, which have negligible or less significant role in the control (model level reduction). Both can be applied in an anytime way, where we take into account the “distance” between the current position and the operating point, as well. The model granularity or the level of the iterative evaluation can cope with this distance: the further we are, the more rough control actions can be tolerated. Although, approximated models may not guarantee the stability of the system, this can also be ensured by introducing robust control (see e.g. Tanaka et al., 1999).

## 6 CONCLUSIONS

In this paper, the applicability of (Higher Order) Singular Value Decomposition based anytime fuzzy models in control is analyzed. It is proved that the presented technique can be used for both complexity reduction and for improving the approximation without complexity explosion. The introduced
anytime models can advantageously be used in many types of time critical applications during resource and data insufficient conditions.

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