

UCMERCED MESA Lab

Fractional Order Thinking

YangQuan Chen, Ph.D., Director,

MESA (Mechatronics, Embedded Systems and Automation) Lab
 MEAM/EECS, School of Engineering,
 University of California, Merced

E: yqchen@ieee.org; or, yangquan.chen@ucmerced.edu
 T: (209)228-4672; O: SE1-254; Lab: Castle #22 (T: 228-4398)

Sept. 7, 2012. Friday 12:00-13:20
 COB 267

UCMERCED Slide-2 of 1024

Thinking on “... thinking”

- Computational Thinking (CPS)
- Control Thinking
- System Thinking
- Multidisciplinary Thinking
- Cyber-Physical Thinking (CPS)
- Lumped Parameter Thinking
- ...
- Fractional Order Thinking

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-3 of 1024

My submission - “Computational” can be put in front of almost every thing

- Computational intelligence
- Computational material
- Computational neuron science
- Computational psychology
- Computational fluid dynamic
- Computational biology
- Computational chemistry
- Computational ecology
- Computational social science
- Computational virology
-

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-4 of 1024

My submission - “Control” can be put after almost every thing

- Speed Control
- Diet Control
- Weight Control
- Emotion Control
- Arm Control
- Microclimate Control
- Machine Control
- Human Gait Control
- Blood-pressure Control
- Aging Control
- Evacuation Control/Traffic Control/Conggestion Control
-

9/7/2012 Fractional Order Thinking @ EECS UCMerced

Fractional Order Thinking

- a.k.a “fractional order dynamic system thinking”
- Fractional order dynamics in either spatial evolution axis or temporal evolution axis.
- **Due to the complexity of the system, fractional order thinking may become essential to obtain additional insights and conclude more rationally.**
- Bruce J. West. *Where Medicine Went Wrong: Rediscovering the Path to Complexity*. World Scientific Publishing Company. 2006. **ISBN-13:** 978-9812568830

9/7/2012

Fractional Order Thinking @ EECS UCMerced

Outline

- Fractional Calculus and Fractional Order Thinking
- From Control, Signal Processing to Energy Informatics and Beyond
- Concluding Remarks

9/7/2012

Fractional Order Thinking @ EECS UCMerced

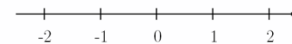
Outline

- Fractional Calculus and Fractional Order Thinking
- From Control, Signal Processing to Energy Informatics and Beyond
- Concluding Remarks

9/7/2012

Fractional Order Thinking @ EECS UCMerced

... from integer to non-integer ...



$$x^n = \underbrace{x \cdot x \cdot \dots \cdot x}_n$$

$$x^n = e^{n \ln x}$$

$$n! = 1 \cdot 2 \cdot 3 \cdot \dots \cdot (n-1) \cdot n,$$

$$\Gamma(x) = \int_0^{\infty} e^{-t} t^{x-1} dt, \quad x > 0,$$

$$\Gamma(n+1) = 1 \cdot 2 \cdot 3 \cdot \dots \cdot n = n!$$

9/7/2012

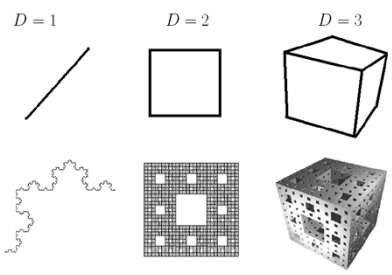
Fractional Order Thinking @ EECS UCMerced

Slide credit: Igor Podlubny

UCMERCED Slide-9 of 1024

... from integer to non-integer ...

$D = 1$ $D = 2$ $D = 3$



$D = 1.26$ $D = 1.89$ $D = 2.73$

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-10 of 1024

Interpolation of operations

$$f, \frac{df}{dt}, \frac{d^2f}{dt^2}, \frac{d^3f}{dt^3}, \dots$$

$$f, \int f(t)dt, \int dt \int f(t)dt, \int dt \int dt \int f(t)dt, \dots$$

$$\dots, \frac{d^{-2}f}{dt^{-2}}, \frac{d^{-1}f}{dt^{-1}}, f, \frac{df}{dt}, \frac{d^2f}{dt^2}, \dots$$

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-11 of 1024

“Fractional Order Thinking”
or, “In Between Thinking”

- For example
 - Between integers there are non-integers;
 - Between logic 0 and logic 1, there is the fuzzy logic;
 - Between integer order splines, there are “fractional order splines”
 - Between integer high order moments, there are noninteger order moments (e.g. FLOS)
 - Between “integer dimensions”, there are fractal dimensions
 - Fractional Fourier transform (FrFT) – in-between time-n-freq.
 - Non-Integer order calculus (fractional order calculus – abuse of terminology.) (FOC)

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

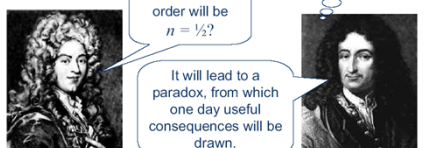
UCMERCED Slide-12 of 1024

Fractional Calculus was born in 1695

$\frac{d^n f}{dt^n}$

What if the order will be $n = 1/2$?

It will lead to a paradox, from which one day useful consequences will be drawn.



G.F.A. de L'Hôpital (1661–1704)

G.W. Leibniz (1646–1716)

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-13 of 1024

G. W. Leibniz (1695–1697)

In the letters to J. Wallis and J. Bernulli (in 1697) Leibniz mentioned the possible approach to fractional-order differentiation in that sense, that for non-integer values of n the definition could be the following:

$$\frac{d^n e^{mx}}{dx^n} = m^n e^{mx},$$

L. Euler (1730)

$$\frac{d^n x^m}{dx^n} = m(m-1) \dots (m-n+1)x^{m-n}$$

$$\Gamma(m+1) = m(m-1) \dots (m-n+1)\Gamma(m-n+1)$$

$$\frac{d^n x^m}{dx^n} = \frac{\Gamma(m+1)}{\Gamma(m-n+1)} x^{m-n}.$$

Euler suggested to use this relationship also for negative or non-integer (rational) values of n . Taking $m=1$ and $n=\frac{1}{2}$, Euler obtained:

$$\frac{d^{1/2} x}{dx^{1/2}} = \sqrt{\frac{4x}{\pi}} \quad \left(= \frac{2}{\sqrt{\pi}} x^{1/2} \right)$$

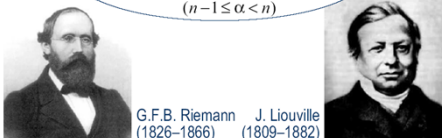
Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-14 of 1024

Riemann–Liouville definition

$${}_a D_t^\alpha f(t) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt} \right)^n \int_a^t \frac{f(\tau) d\tau}{(t-\tau)^{\alpha-n+1}}$$

$$(n-1 \leq \alpha < n)$$


G.F.B. Riemann (1826–1866) J. Liouville (1809–1882)

Slide credit: Igor Podlubny

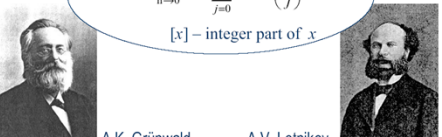
9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-15 of 1024

Grünwald–Letnikov definition

$${}_a D_t^\alpha f(t) = \lim_{h \rightarrow 0} h^{-\alpha} \sum_{j=0}^{\lfloor \frac{t-a}{h} \rfloor} (-1)^j \binom{\alpha}{j} f(t-jh)$$

$\lfloor x \rfloor$ – integer part of x



A.K. Grünwald A.V. Letnikov

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-16 of 1024

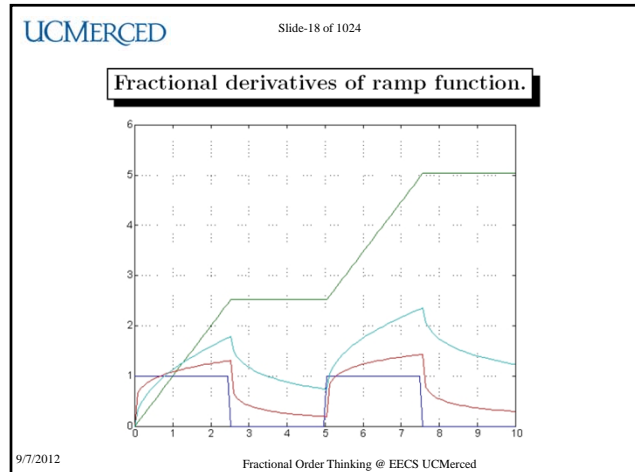
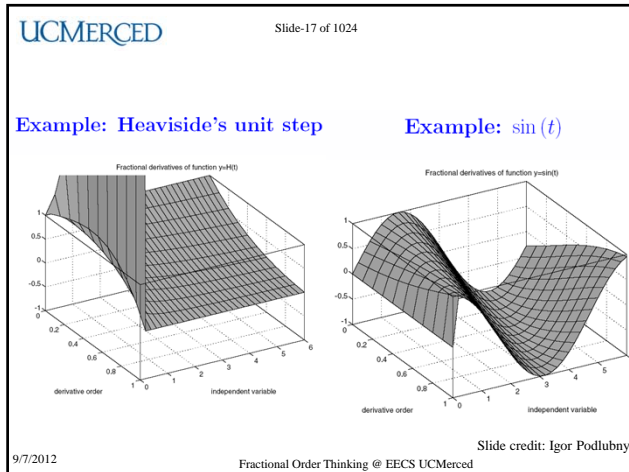
Operator ${}_a D_t^\alpha$

A generalization of differential and integral operators:

$${}_a D_t^\alpha = \begin{cases} d^\alpha / dt^\alpha & \Re(\alpha) > 0, \\ 1 & \Re(\alpha) = 0, \\ \int_a^t (d\tau)^{-\alpha} & \Re(\alpha) < 0. \end{cases} \quad (7)$$

There are two commonly used definitions for the general fractional order differentiation and integral, i.e., the **Grünwald–Letnikov definition** and the **Riemann–Liouville definition**.

9/7/2012 Fractional Order Thinking @ EECS UCMerced



UCMERCED Slide-19 of 1024

Why and How and When

- Why – Many reasons. Dynamic systems modeling and controls. Better characterization, better control performance
- How – Analog versus digital realization methods. Many.
- When – **Now**. Ubiquitous. Take a try since we have the new tool. **The beginning of a new stage**

1695		1960s	You are here
static models	dynamical models	fractional order modeling	
geometry, algebra	differential and integral calculus	fractional calculus	

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-20 of 1024

Modeling: heat transfer

$$\frac{\partial^2 y(x,t)}{\partial x^2} = k^2 \frac{\partial y(x,t)}{\partial t}, \quad (t > 0, \quad 0 < x < \infty)$$

$$y(0,t) = m(t)$$

$$y(x,0) = 0$$

$$\left| \lim_{x \rightarrow \infty} y(x,t) \right| < \infty$$

Transfer function:

$$\frac{d^2 Y(x,s)}{dx^2} = k^2 s Y(x,s)$$

$$Q(0,s) = M(s)$$

$$\left| \lim_{x \rightarrow \infty} Y(x,s) \right| < \infty$$

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-21 of 1024

$$Y(x, s) = A(s)e^{-kx\sqrt{s}} + B(s)e^{kx\sqrt{s}}$$

$$A(s) = Y(0, s) = M(s)$$

$$B(s) = 0$$

$$Y(x, s) = M(s)e^{-kx\sqrt{s}}$$

$$G(s) = \frac{Y(x, s)}{M(s)} = e^{-kx\sqrt{s}}$$

think about transfer function $e^{-\sqrt{s}}$!

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-22 of 1024

FO Controller + IO Plant

Fractional order speed control of DC motor

System transfer function $G(s) = \frac{k}{Js(Ts+1)}$ J being the payload inertia. Phase margin of controlled system:

$$\Phi_m = \arg [C(j\omega_g)G(j\omega_g)] + \pi$$

Controller: $C(s) = k_1 \frac{bs+1}{s^\alpha}$, $k_2 = T$ giving a **constant phase margin**:

$$\Phi_m = \arg [C(j\omega)G(j\omega)] + \pi = \arg \left[\frac{k_1 k}{(j\omega)^{(1+\alpha)}} \right] + \pi$$

$$= \arg [(j\omega)^{-(1+\alpha)}] + \pi = \pi - (1+\alpha) \frac{\pi}{2}$$

Step response:

$$y(t) = \mathcal{L}^{-1} \left\{ \frac{kk_1/J}{s(s^{1+\alpha} + kk_1/J)} \right\} = \left(\frac{kk_1}{J} \right) t^{1+\alpha} E_{1+\alpha, 2+\alpha} \left(-\frac{kk_1}{J} t^{1+\alpha} \right) \quad (69)$$

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-23 of 1024

Mittag-Leffler function: definition

$$E_{\alpha, \beta}(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + \beta)} \quad (\alpha > 0, \beta > 0)$$

$$E_{1,1}(z) = e^z,$$

$$E_{2,1}(z^2) = \cosh(z), \quad E_{2,2}(z^2) = \frac{\sinh(z)}{z}.$$

$$E_{1/2,1}(z) = e^{z^2} \operatorname{erfc}(-z);$$


$$\operatorname{erfc}(z) = \frac{2}{\sqrt{\pi}} \int_z^{\infty} e^{-t^2} dt.$$

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-24 of 1024

G. M. Mittag-Leffler



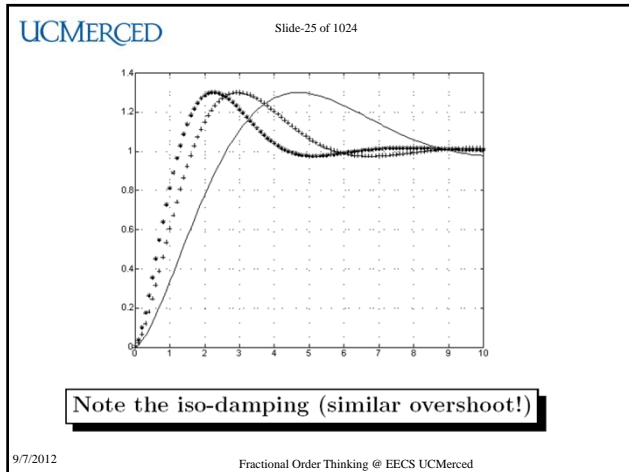
Professor Donald E. Knuth, creator of TeX:

"As far as the spacing in mathematics is concerned... I took *Acta Mathematica*, from 1910 approximately; this was a journal in Sweden ... Mittag-Leffler was the editor, and his wife was very rich, and they had the highest budget for making quality mathematics printing. So the typography was especially good in *Acta Mathematica*."

(Questions and Answers with Prof. Donald E. Knuth, Charles University, Prague, March 1996)

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced



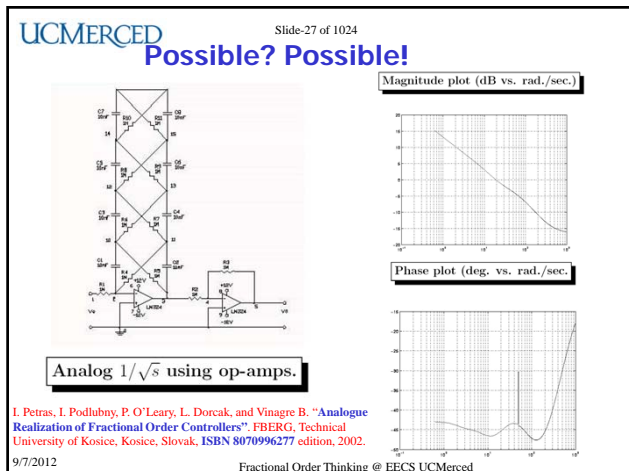
UCMERCED Slide-26 of 1024

Fractional operator

- First order differentiator: s
- First order integrator: $1/s$

What is s^α when α is a non-integer?

9/7/2012 Fractional Order Thinking @ EECS UCMerced



UCMERCED Slide-28 of 1024

Fractor: Analogue device

Fractional Calculus Day at USU, April 19, 2005

Photo credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-29 of 1024

Fractional order PID control

- 90% are PI/PID type in **(Ubiquitous)** industry.

$$u(t) = K_p(e(t) + T_i D_t^{-\lambda} e(t) + \frac{1}{T_d} D_t^{\mu} e(t)). \quad (D_t^{(s)} \equiv {}_0 D_t^{(s)}).$$

Igor Podlubny: "Fractional-order systems and PFD-controllers". IEEE Trans. Automatic Control, 44(1): 208-214, 1999.
 YangQuan Chen, Dingyu Xue, and Huijiao Dou. "Fractional Calculus and Biomimetic Control". IEEE Int. Conf. on Robotics and Biomimetics (BioRob), August 22-25, 2004, Shenyang, China.
 9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-30 of 1024

US05371670 on TID by B. J. Lurie, 1994

"3-param. tunable tilt-integral-deriv. controller"

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-31 of 1024

Fractional Order Controls

- IO Controller + IO Plant
- FO Controller + IO Plant
- FO Controller + FO Plant
- IO Controller + FO Plant

D. Xue and Y. Chen*, "A Comparative Introduction of Four Fractional Order Controllers".
 Proc. of The 4th IEEE World Congress on Intelligent Control and Automation (WCICA02), June 10-14, 2002, Shanghai, China. pp. 3228-3235.
 9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-32 of 1024

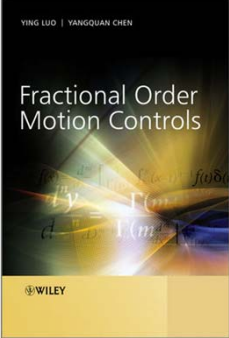
Think "fractional order"

- Fractional-order Systems and Controls - Fundamentals and Applications
- Series: [Advances in Industrial Control](#)
- Monje, C.A., Chen, Y., Vinagre, B.M., Xue, D., Feliu, V.
- 1st Edition., 2010, XXII, 418 p. 100 illus. With online files/update., Hardcover
- ISBN: 978-1-84996-334-3

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-33 of 1024

FOMC book by Wiley (Dec. 2012)



Fractional Order Motion Controls
 Ying Luo (Original Author), YangQuan Chen (Original Author)
 ISBN: 978-1-1199-4455-3
 Hardcover
 424 pages
 December 2012
 US \$145.00

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-34 of 1024

Fractional Order Signal Processing

- Additional characterization
- Infinite variance issue (2nd order moment)
- Long range dependence
- Time-frequency approach (FrFT)

9/7/2012 Fractional Order Thinking @ EECS UCMerced

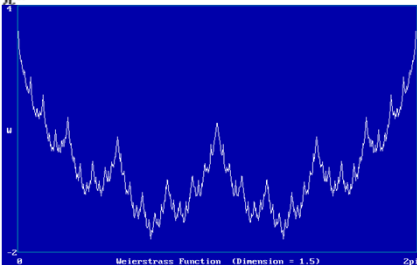
UCMERCED Slide-35 of 1024

Example-1: Weierstrass function

$$f_a(x) = \sum_{k=1}^{\infty} \frac{\sin(\pi k^a x)}{\pi k^a}$$

- Nowhere differentiable!

Fractional order derivative exists



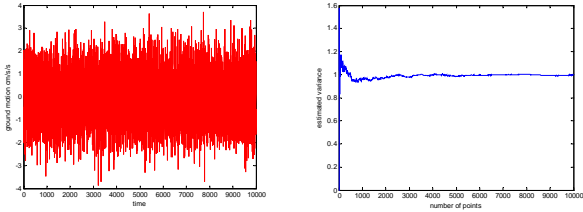
differentiability order 0.5 or less

sprot.physics.wisc.edu/phys505/lect11.htm
 Wen Chen, "Soft matters", Slides presented at 2007 FOC_Day @ USU.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

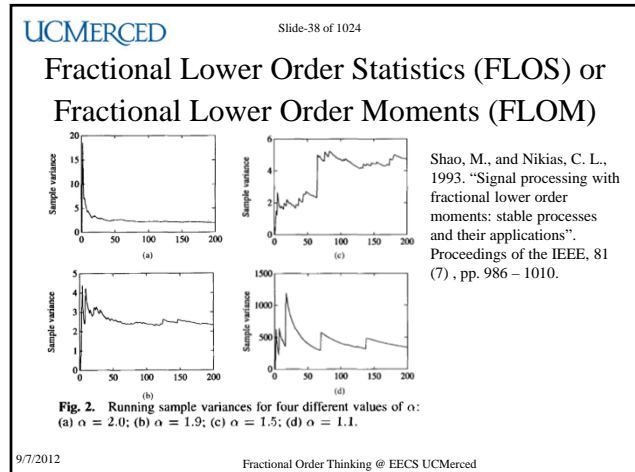
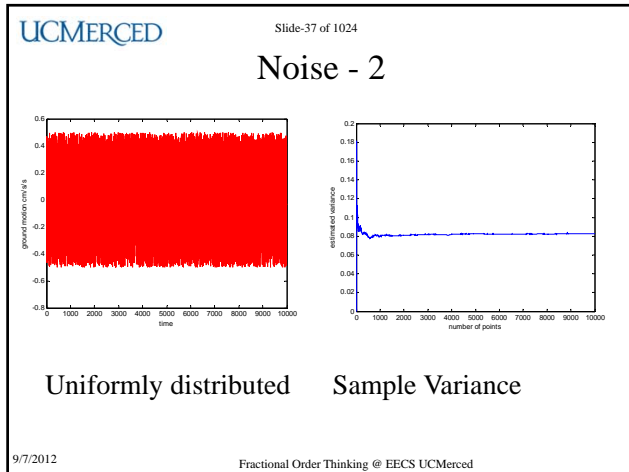
UCMERCED Slide-36 of 1024

Noise - 1



Normal distribution $N(0,1)$ Sample Variance

9/7/2012 Fractional Order Thinking @ EECS UCMerced



UCMERGED Slide-39 of 1024

Important Remarks

A simple test of infinite variance is to plot the running sample variance estimate S_n with respect to number of points n where $S_n^2 = (\sum_{k=1}^n (x_k - \bar{x}_n)^2) / (n - 1)$ and $\bar{x}_n = \sum_{k=1}^n x_k / n$. For finite variance processes x_k , S_n will converge to a constant value as n increases. If S_n does not converge to a constant value, x_k is a non-Gaussian infinite-variance process with fractional lower order $\alpha < 2$.

In fact, for a non-Gaussian stable distribution with characteristic exponent α , only the moments of orders less than α are finite. Therefore, variance can no longer be used as a measure of dispersion and in turn, many standard signal processing techniques such as spectral analysis and all least squares (LS) based methods may give misleading results.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-40 of 1024

Long-range dependence

- History: The first model for long range dependence was introduced by Mandelbrot and Van Ness (1968)
- Seen in: financial data
 - communications networks data
 - video traffic, biocorrosion data, ...
 - signals from nature & man-made systems

9/7/2012 Fractional Order Thinking @ EECS UCMerced

Long-range dependence

- Consider a second order stationary time series $Y = \{Y(k)\}$ with zero mean. The time series Y is said to be long-range dependent if

$$r_Y(k) = EY(k)Y(0) \sim c_Y |k|^{-\gamma}, k \rightarrow \infty, 0 < \gamma < 1$$

$$s_Y(\xi) \sim c_s |\xi|^{-\alpha}, 0 < \alpha < 1,$$

9/7/2012

Fractional Order Thinking @ EECS UCMerced

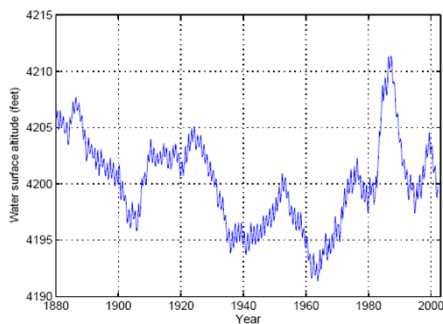
GSL: Do you care about it?



9/7/2012

Fractional Order Thinking @ EECS UCMerced

Long-term water-surface elevation graphs of the Great Salt Lake



9/7/2012

Fractional Order Thinking @ EECS UCMerced

Elevation Records of Great Salt Lake

- The Great Salt Lake, located in Utah, U.S.A, is the fourth largest terminal lake in the world with drainage area of 90,000 km².
- The United States Geological Survey (USGS) has been collecting water-surface-elevation data from Great Salt Lake since 1875.
- The modern era record-breaking rise of GSL level between 1982 and 1986 resulted in severe economic impact. The lake levels rose to a new historic high level of 4211.85 ft in 1986, 12.2 ft of this increase occurring after 1982.
- The rise in the lake since 1982 had caused **285 million** U.S. dollars worth of damage to lakeside.
- According to the research in recent years, traditional time series analysis methods and models were found to be insufficient to describe adequately this dramatic rise and fall of GSL levels.
- This opened up the possibility of investigating whether there is long-range dependence in GSL water-surface-elevation data so that we can apply FOSP to it.

9/7/2012

Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-45 of 1024

A recent paper

- Hu Sheng, YangQuan Chen “**FARIMA with stable innovations model of Great Salt Lake elevation time series**” *Signal Processing*, Volume 91, Issue 3, March 2011, Pages 553-561

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-46 of 1024

Optimal filtering in fractional order Fourier domain

The figure consists of six subplots arranged in a 3x2 grid. The left column shows results in the 'fractional domain' and the right column shows results in the 'ordinary Fourier domain'. The rows represent: 1) 'original signal' (smooth curves), 2) 'distorted' signal (noisy curves), and 3) 'estimate by filtering' (filtered signals). The x-axis for all plots ranges from -4 to 4, and the y-axis ranges from -1 to 2. The fractional domain plots show significantly better noise reduction than the ordinary Fourier domain plots.

9/7/2012 Fractional Order Thinking @ EECS UCMerced slide credit: HALDUN M. OZAKTAS

UCMERCED Slide-47 of 1024

Optimal filtering in fractional Fourier domain

The diagram shows a 2D coordinate system with axes labeled $x_0 = x$ and $x_1 = v$. A signal vector is shown as a solid line, and a noise vector is shown as a dashed line. The signal vector is rotated by an angle α to a new position $x_{\alpha+1}$. The noise vector is also rotated, but its orientation is different. The diagram illustrates how the FOT can separate signals from noise by rotating them into different orientations in the phase space.

9/7/2012 Fractional Order Thinking @ EECS UCMerced slide credit: HALDUN M. OZAKTAS

UCMERCED Slide-48 of 1024

A main reference (101 references cited)

- YangQuan Chen* and Rongtao Sun+ and Anhong Zhou. “An Overview of Fractional Order Signal Processing (FOSP) Techniques”. DETC2007-34228 in *Proc. of the ASME Design Engineering Technical Conferences*, Sept. 4-7, 2007 Las Vegas, NE, USA, 3rd ASME Symposium on Fractional Derivatives and Their Applications (FDTA'07), part of the 6th ASME International Conference on Multibody Systems, Nonlinear Dynamics, and Control (MSNDC). 18 pages.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-49 of 1024

FOSP Techniques

- Fractional derivative and integral
- Fractional linear system
- Autoregressive fractional integral moving average
- 1/f noise
- Hurst parameter estimation
- Fractional Fourier Transform
- Fractional Cosine, Sine and Hartley transform
- Fractals
- Fractional Splines
- Fractional Lower Order Moments (FLOM) and Fractional Lower Order Statistics (FLOS)

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-50 of 1024

Fractional Calculus, LRD, Power Law,

White Noise $u(t)$ $H(s) = \frac{1}{s^\alpha}$ $y(t)$

$h(t) = \frac{t^{\alpha-1}}{\Gamma(\alpha)}$

$R_{yy}(\tau) = \sigma^2 \frac{|\tau|^{2\alpha-1}}{2\Gamma(2\alpha) \cos \alpha\pi}$

$y(t)$ is a Brownian motion when $\alpha=1$, i.e., $1/f^2$ process.

$1/f^{2\alpha}$ noise (signal) generation via fractional dynamic system

Power laws in

- Signal/Systems
- Probability distribution
- Random processes (correlation functions)

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-51 of 1024

Rule of thumb for Fractional Order Thinking

• Self-similar	• Porous media
• Scale-free/Scale-invariant	• Particulate
• Power law	• Granular
• Long range dependence (LRD)	• Lossy
• $1/f^a$ noise	• Anomaly
	• Disorder
	• Soil, tissue, electrodes, bio, nano, network, transport, diffusion, soft matters (biox) ...

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-52 of 1024

Power law and power law Lyapunov

- “Power law is ubiquitous” – John Doyle 2001 IEEE CDC Plenary Talk <http://www.cds.caltech.edu/~doyle/CDC2001/index.htm>
- “When you talk about power law, you are talking actually about fractional order calculus!” – YangQuan Chen 2006 IFAC FDA06 Plenary Talk
- “Lyapunov is ubiquitous in control literature” – ibid.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-53 of 1024

Intuitions

- One does not have to be rich to be smart.
- One does not have to be smart to use fractional order calculus.
- **A dynamic system does not have to make the “generalized energy” decay exponentially to be stable!**

Y. Li, Y. Q. Chen and I. Podlubny, “Mittag-Leffler Stability of Fractional Order Nonlinear Systems”, *Automatica*, 45(8): 965-1969, 2009. DOI: 10.1016/j.automatica.2009.04.003

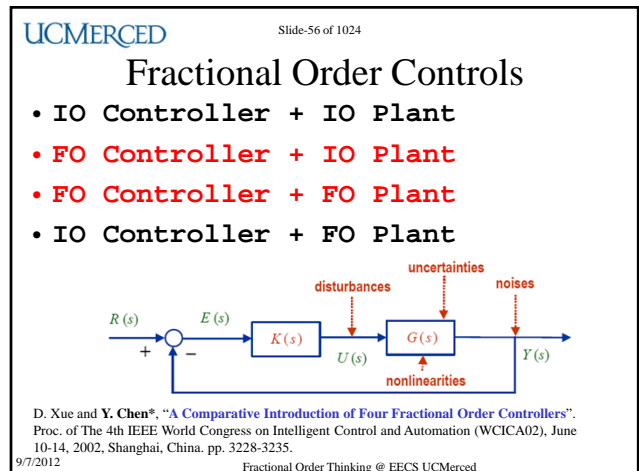
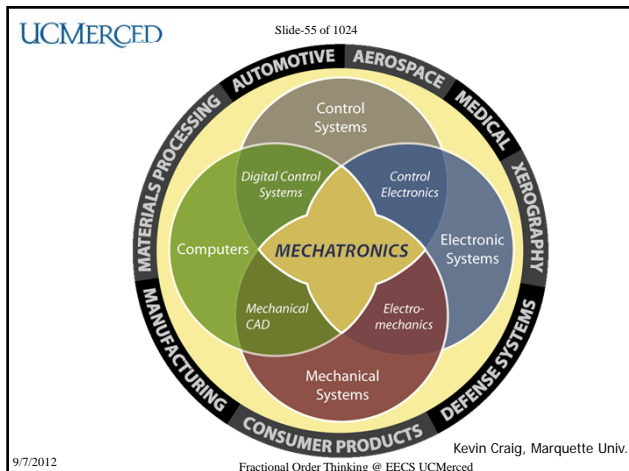
9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-54 of 1024

Outline

- Fractional Calculus and Fractional Order Thinking
- From Control, Signal Processing to Energy Informatics and Beyond
- Concluding Remarks

9/7/2012 Fractional Order Thinking @ EECS UCMerced



UCMERCEd Slide-57 of 1024

YangQuan Chen*, Blas M. Vinagre and Igor Podlubny.
 "Fractional order disturbance observer for vibration suppression", (Kluwer) Nonlinear Dynamics , Vol. 38, Nos. 1-4, December 2004, pp. 355-367.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCEd Slide-58 of 1024

Attacked topics

- Fractional order adaptive control
- Fractional order PI/D control
- Most recently
 - Fractional order conditional integrator (e.g. Clegg integrator) (JPC)
 - Fractional order consensus seeking (IEEE SMC-B 10)
 - Fractional order optimal control (MATLAB Toolbox)
 - Fractional order model predictive control (of green building?)**

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCEd Slide-59 of 1024

How to design/tune FOC for motion control?

$C(s) = K_p(1 + K_d s^\mu)$ $P(s) = \frac{1}{s(Ts + 1)}$

(i) Phase margin specification

$$\text{Arg}[G(j\omega_c)] = \text{Arg}[C(j\omega_c)P(j\omega_c)] = -\pi + \phi_m,$$

(ii) Robustness to variation in the gain of the plant

$$\left(\frac{d(\text{Arg}(C(j\omega)P(j\omega)))}{d\omega} \right)_{\omega=\omega_c} = 0,$$

with the condition that the phase derivative w. r. t. the frequency is zero, i.e., the phase Bode plot is flat, at the gain crossover frequency. It means that the system is more robust to gain changes and the overshoots of the response are almost the same.

(iii) Gain crossover frequency specification

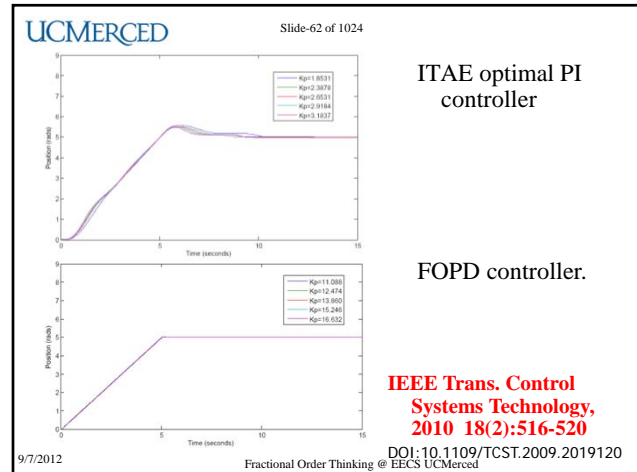
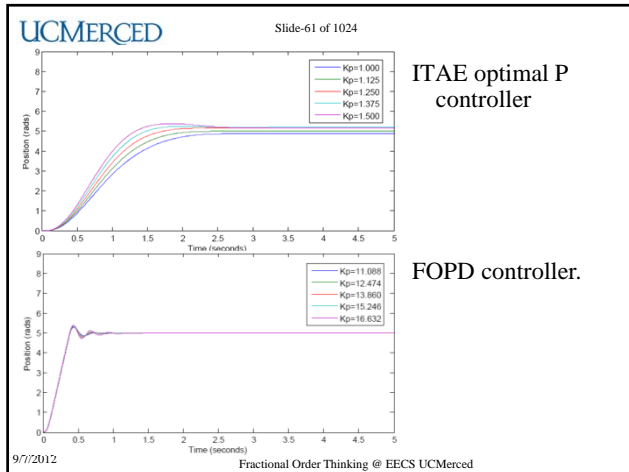
$$|G(j\omega_c)|_{dB} = |C(j\omega_c)P(j\omega_c)|_{dB} = 0.$$

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCEd Slide-60 of 1024

Experiment platform (now in Castle, working!)

9/7/2012 Fractional Order Thinking @ EECS UCMerced



UCMERGED Slide-63 of 1024

Impressive Performance!

- How about FO[PD]?

$$C_3(s) = K_{p3}[1 + K_{d3}s]^\mu$$

- Note: FOPD shown previously is:

$$C_2(s) = K_{p2}(1 + K_{d2}s^\lambda)$$

Ying Luo, Y. Q. Chen "Fractional order [proportional derivative] controller for a class of fractional order systems"
Automatica, 45(10) 2009, pp 2446-2450.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-64 of 1024

Smart Mechatronics

Biomimetic Materials and Biomimetic Actuators

- EAP (electroactive polymers), a.k.a. artificial muscle
- ferroelectric and relaxor materials
- piezoceramic and piezopolymetric materials
- liquid crystal elastomers
- electro and magnetostrictive materials
- shape memory alloys/polymers
- intelligent gels etc.

However, little has been reported on the controls of actuators made with these biomimetic materials.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-65 of 1024

Compensation of nonlinearity with memory

- e.g., hysteresis, backlash.
- My Assertion: **Fractional calculus may better help us.**

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-66 of 1024

A Hidden Evidence

IEEE TRANSACTIONS ON CONTROL SYSTEMS TECHNOLOGY, VOL. 9, NO. 1, JANUARY 2001

Phase Control Approach to Hysteresis Reduction

Juan Manuel Cruz-Hernández, *Member, IEEE*, and Vincent Hayward, *Member, IEEE*,

Abstract—This paper describes a method for the design of compensators able to reduce hysteresis in transducers, as well as two measures to quantify and compare controller performance. Rate independent hysteresis, as represented by the Preisach model of hysteresis, is seen as an input-output phase lag. The compensation is based on controllers derived from the “phaser,” a unitary gain operator that shifts a periodic signal by a single phase angle. A “variable phaser” is shown to be able to handle minor hysteresis loops. Practical implementations of these controllers are given and discussed. Experimental results exemplify the use of these techniques.

Index Terms—Compensation, hysteresis, intelligent materials, phase control, piezoelectric transducers, smart materials, transducers.




Fig. 1. Hysteresis loop and branching.

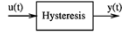


Fig. 2. A black box representation of hysteresis.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-67 of 1024

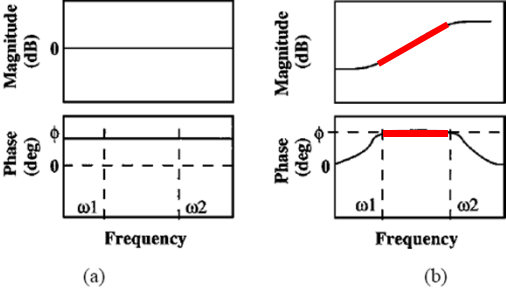


Fig. 10. Frequency response. (a) Ideal phaser. (b) Approximation.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-68 of 1024

“smart material” based Fractor™

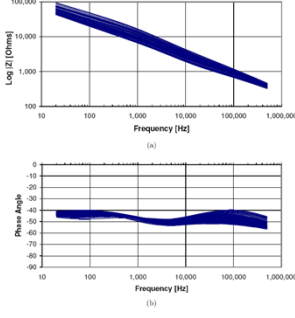


Fig. 1. Spectral response of the Fractor™ used in this demonstration project: (a) the impedance magnitude and (b) impedance phase. The multiple lines show the variation over 26 impedance measurements.

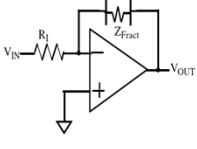


Fig. 2. Schematic for a fractional order integrator. Z_F represents the Fractor™ element. The schematic symbol for the Fractor™ was designed to give the impression of a generalized Warburg impedance: a mixture of resistive and capacitive characteristics.

Gary W. Bohannon “**Analog Fractional Order Controller in a Temperature Control Application**”, Proc. of the 2nd IFAC FDA06, July 19-21, 2006, Porto, Portugal.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

Big Picture, or, *The take-home message*

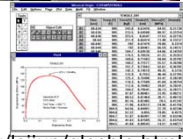
- The big picture for the future is the intelligent control of biomimetic system using biomimetic materials with fractional order calculus embedded. In other words, it is definitely worth to have a look of the notion of "*intelligent control of intelligent materials using intelligent materials.*"

9/7/2012

Fractional Order Thinking @ EECS UCMerced

USU Material Research Laboratory

- Materials Processing, Heat Treating, Materials Joining, and Powder Metallurgy Studies using the Gleeble 1500D System**



Source: <http://www.mae.usu.edu/faculty/leijun/gleeble.html>

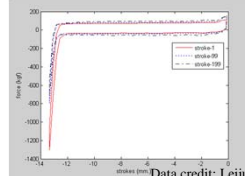
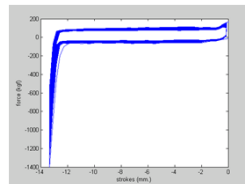
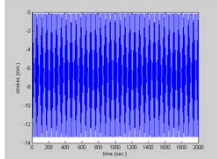
NSE-NEB: Solid-state synthesis of nano-scale hydrogen storage materials by bulk mechanical alloying
<http://www.mae.usu.edu/faculty/leijun/>

9/7/2012

Fractional Order Thinking @ EECS UCMerced

Fractional order calculus?

- Dynamic force measurements vs. strokes

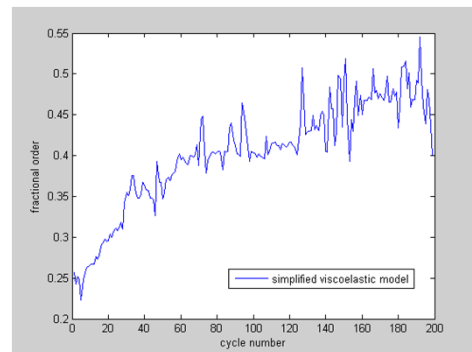


Data credit: Leijun Li

9/7/2012

Fractional Order Thinking @ EECS UCMerced

Fractional order vs. strokes



9/7/2012

Fractional Order Thinking @ EECS UCMerced

Big picture of nanoparticle manufacturing

- **Now:** given cycles, given stroke profile, see how particulate process evolves.
- **Future:** Production process development – given final particle grain size distribution, how to achieve this by using minimum number of cycles with possible cycle-to-cycle, or run-to-run (per several cycles) adaptive learning control with variable stroke profiles.

9/7/2012

Fractional Order Thinking @ EECS UCMerced

Fractional order ILC (iterative learning control)?

- D-alpha type ILC with a (really good) reason?!
 - YangQuan Chen and Kevin L. Moore. ``On D^α -type Iterative Learning Control". Presented at the IEEE Conference on Decision and Control (CDC'01), Dec. 3-7, 2001, Orlando, FL, USA. pp.4451-4456.
<http://www.csois.usu.edu/publications/pdf/pub054.pdf>

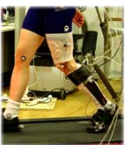
9/7/2012

Fractional Order Thinking @ EECS UCMerced

Biomechatronics

Electronically controlled leg and hand prosthesis, neural prosthesis, retinal implants, assistive and rehabilitative robots ...

-- "Emerging Trends and Innovations in Biomechatronics" by Frost & Sullivan



Source: <http://www.personal.umich.edu/~ferrisd/NSF/research.htm>

9/7/2012

Fractional Order Thinking @ EECS UCMerced

Biomechatronics

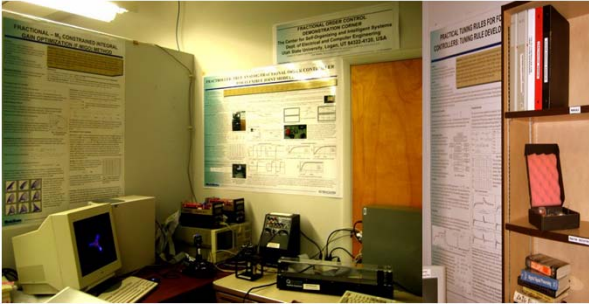
- Biomechatronics is the interdisciplinary study of biology, mechanics, and electronics. Biomechatronics focuses on the interactivity of biological organs (including the brain) with electromechanical devices and systems.
- Universities and research centers worldwide have taken notice of biomechatronics in light of its potential for development of advanced medical devices and life-support systems.

9/7/2012

Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-77 of 1024

CFOSE - DEMONSTRATION CORNER



9/7/2012 Fractional Order Thinking @ EECS UCMerced

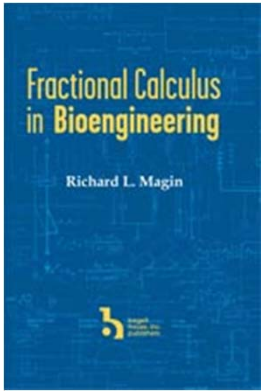
UCMERGED Slide-78 of 1024

Applications – C-FOSE Proposal (Center for Fractional Order Systems Engineering)

1. Human-augmentation
2. Human Nerve System
3. Robotic equipment
4. Electric drive systems
5. Power Converters
6. Disk drive servo
7. Audio signal processing
8. Aircraft
9. Automobiles
10. Fuel cells
11. Lidar, radar, sonar, ultrasonic imaging
12. Battery chargers
13. Nuclear reactors
14. Temperature Control
15. Biosensor signal processing

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-79 of 1024



ISBN 1-56700-215-3 ; 978-1-56700-215-7

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-80 of 1024

Books by Bruce J. West

- 2006. **Where Medicine Went Wrong: Rediscovering the Path to Complexity (Studies of Nonlinear Phenomena in Life Science)**
- 2003. **Biodynamics: Why the Wirewalker Doesn't Fall**
- 1995. **The Lure of Modern Science: Fractal Thinking (Studies of Nonlinear Phenomena in Life Sciences, Vol 3)**
- 1994. **Fractal Physiology**
- 1991. **Fractal Physiology & Chaos in Medicine (Studies of Nonlinear Phenomena in Life Science, vol. 1)**
- 1986. **An Essay on the Importance of Being Nonlinear (Lecture Notes in Biomathematics)**

9/7/2012 Fractional Order Thinking @ EECS UCMerced

Image/vision related work

- Dali Chen, Hu Sheng, YangQuan Chen* and Dingyu Xue. "Fractional order variational optical flow model for motion estimation" **Philosophical Transactions of Royal Society A** (to appear)
- Dali Chen, YangQuan Chen* and Dingyu Xue. "1-D and 2-D digital fractional order Savitzky-Golay Differentiator". **Signal, Image and Video Processing**, 2012, Volume 6, Number 3, Pages 503-511
- Dali Chen, YangQuan Chen* and Dingyu Xue. Adaptive Fractional Order Diffusion Model for Robust Image Denoising. **IEEE Trans. IP**, (revised)

9/7/2012

Fractional Order Thinking @ EECS UCMerced

For more FOSP and applications, see

- <http://mechatronics.ece.usu.edu/foc/fospbook/>
- Hu Sheng, YangQuan Chen and Tianshuang Qiu **"Fractional Processes and Fractional Order Signal Processing: Techniques & Applications"**
 - Foreword by Professor Richard L. Magin
 - Springer-Verlag, 2012, 318 pages
 - <http://www.springer.com/engineering/signals/book/978-1-4471-2232-6>

9/7/2012

Fractional Order Thinking @ EECS UCMerced

Now, energy informatics

- Energy Informatics <http://cei.usc.edu/>
 - "Energy+Information < Energy"
 - energy experts,
 - computer scientists, and
 - social and behavioral studies experts
- Papers/articles (as of 3/3/2011)
 - ISI: 3 ; ScienceDirect: 37; ieeEXplore: 6 ; Google: 3280; GoogleScholar: 193

9/7/2012

Fractional Order Thinking @ EECS UCMerced

"data mining" @ ieeEXplore (x1000)

- [Control/820](#); [network/1100](#); [signal/1087](#); [comm*/1182](#); [energy/847](#); [power/1013](#); [system/2117](#); [circuit/1439](#); [education/50](#);
- [Kalman/15](#); [Lyapunov/15](#); [Kharitonov/0.328](#); [Youla/0.337](#)
- [Observer/14](#); [feedforward/15](#); [feedback/105](#); [optim*/325](#)
- [Adaptive/118](#); [nonlinear/149](#); [stability/123](#); [linear/195](#); [robust/83](#)
- [Fuzzy/55](#); [neural/94](#); [cybernetics/35](#); [physical/82](#); [chemical/83](#)
- [Friction/10](#); [hyster*/19](#); [dead*/13](#); [vision/63](#); [image/297](#); [pattern/177](#)
- [PID/7](#); [UAV/2](#); [interval/26](#); [anomal*/12.3](#); [random/82](#); [stochastic/40](#)
- [Geometrical/17](#); [algebraic/11](#); [math*/667](#); [fluctuation/30](#); [noise/202](#)
- [Forecast/21.4](#); [demand/56.6](#); [behavi*/143](#); [social/18.5](#)

9/7/2012

Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-89 of 1024

Signal -> Information -> Knowledge -> Wisdom

- **Signals** are from man-made large scale, complex systems, usually LRD (long range dependent)
 - Enabled by “cyberinfrastructure”, anything, anytime, anywhere
- **Information** is the third essence of the natural world supplementing matter and **energy**
 - Extract from signals considering FOSP!
- **Knowledge is in particular useful in social context (behavior, policy level)**
 - Put information in (social) context
- **Wisdom: ?**

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-90 of 1024

Opportunities

- Battery Management Systems
- Demand/load forecast
 - FOSP for FLOM processes; LRD + infinite variance
- Inference from variability
 - Hypothesis in social contexts
- Social behavior modeling (energy consumption/conservation)
- Culture model (energy consumption)
- Policy implications, optimal trading/pricing etc.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-91 of 1024

So, what's beyond?

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCED Slide-92 of 1024

Rule of thumb for Fractional Order Thinking – about everything

- Self-similar
- Scale-free/Scale-invariant
- Power law
- Long range dependence (LRD)
- $1/f^a$ noise
- Porous media
- Particulate
- Granular
- Lossy
- Anomaly
- Disorder
- Soil, tissue, electrodes, bio, nano, network, transport, diffusion, soft matters (**bio**x) ...

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-93 of 1024

Outline

- Fractional Calculus and Fractional Order Thinking
- From Control, Signal Processing to Energy Informatics and Beyond
- **Concluding Remarks**

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-94 of 1024

Concluding remarks

- “Go west, young man.” – Horace Greeley
- “Go Fractional.” – YangQuan Chen
- **Fractional Order Thinking enables exciting multidiscipline joint research that matters!**
The beginning of a new stage

1695	1960s	You are here
static models	dynamical models	fractional order modeling
geometry, algebra	differential and integral calculus	fractional calculus

Do more and do better!!

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-95 of 1024

G.W. Scott Blair (1950):

“We may express our concepts in Newtonian terms if we find this convenient but, if we do so, we must realize that we have made a translation into a language which is foreign to the system which we are studying.”

S. Westerlund (1991):

“Expressed differently, we may say that Nature works with fractional time derivatives.”

K. Nishimoto (1989):

“The fractional calculus is the calculus of the XXI century.”

To probe further

<http://www.tuke.sk/podlubny/>
<http://mechatronics.ece.usu.edu/foc/>

Slide credit: Igor Podlubny

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-96 of 1024

IFAC
ELSEVIER Control Engineering Practice
Best Paper Prize
 Awarded jointly by Elsevier Ltd and the International Federation of Automatic Control (IFAC)
 for the best paper published in the period 2008-2011

Awarded to
Y. Chen
 for the paper
Tuning and auto-tuning of fractional order controllers for industry applications
 (Vol. 16, No. 2, pp. 798-812)

• **Fractional Order System – official keyword of IFAC**
 • **pid12.ing.unibs.it/**

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCEd Slide-97 of 1024

Acknowledgements

- Tomi for serving as my role model!
- NRC Twinning Grant, 2003-2005. (Igor Podlubny, K. Moore co-PIs)
- NSF Workshop Grant, 2004 (Om Agrawal, PI)
- USU New Faculty Research Grant, 2002-2003
- USU TCO Technology Bridge Grant, 2005
- USU SDL Skunk Works Grant, 2005-2006 (Anhong Zhou, co-PI)
- NSF SBIR Phase-1 Grant, 2006 (Gary Bohannon, PI)
- Igor Podlubny, Ivo Petras, Lubomir Dorcak, Blas Vinagre, Shunji Manabe, J.T.M. Machado, J. Sabatier, Om Agrawal, Kevin L. Moore, Dingyu Xue, Anhong Zhou, [Richard L. Magin](#), [Wen Chen](#), [Changpin Li](#), [Yan Li](#).
- Concepción A. Monje, José Ignacio Suárez, Chunna Zhao, Jinsong Liang, Hyosung Ahn, Tripti Bhaskaran, [Theodore Ndzana](#), [Christophe Tricaud](#), Rongtao Sun, Nikita Zaveri, ...

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCEd Slide-98 of 1024

Backup slides

- Invited Plenary Lecturer, IPC Member, 3rd IFAC Int. Workshop on Fractional Derivatives and Applications (FDA08), Ankara, Turkey, Nov. 2008.
- IFAC FDA2006 Plenary Speaker
- IFAC FDA2010 Program Chair
- IFAC FDA 2012 (Nanjing, China, Award Chair)

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCEd Slide-99 of 1024

Q/A Session

- Apologize for not citing carefully math/phys FOC papers and for not referring to more complete FOC literatures
- Check <http://mechatronics.ece.usu.edu/foc> for more information.
- Jinsong Liang. “[Control of Linear Time-Invariant Distributed Parameter Systems: from Integer Order to Fractional Order](#)”. MS thesis, Electrical and Computer Engineering Dept. of Utah State University, 2005. (119 pages)
- Mr. Rongtao Sun. “[Fractional Order Signal Processing: Techniques and Applications](#)”, *ibid*, 2007.
- Chunna Zhao. “[Research on Analysis and Design Methods of Fractional Order Systems](#)”. PhD thesis, Northeastern University, China, 2006.
- Concepción Alicia Monje Micharet. “[Design Methods of Fractional Order Controllers for Industrial Applications](#)”. PhD thesis, University of Extremadura, Spain, 2006.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERCEd Slide-100 of 1024

Backup slides

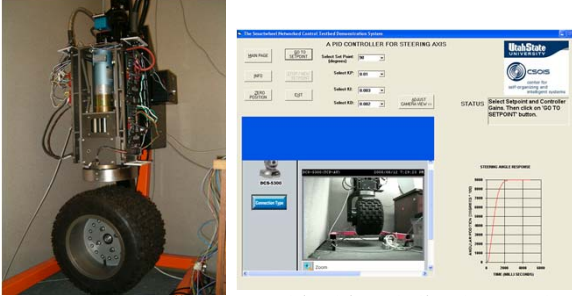
- Youtube channels of CSOIS:
 - <http://www.youtube.com/user/MASnetPlatform>
 - <http://www.youtube.com/user/USUOSAM>
 - <http://www.youtube.com/user/FractionalCalculus>

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-101 of 1024

USU Smart Wheel Demo Rig

“Omni-directional Robotic Wheel - A Mobile Real-Time Control Systems Laboratory”, Int. J. Eng. Edu. 2008.

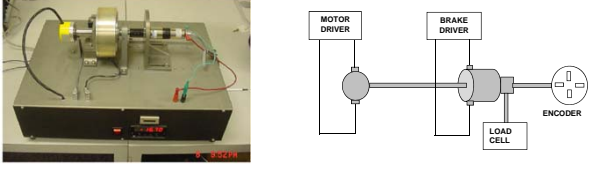


<http://www.cs.usu.edu/people/smartwheel/CompleteInfoPage.htm>

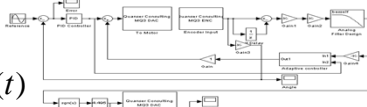
9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-102 of 1024

Fractional Horsepower Dynamometer – A General Purpose Hardware-In-The-Loop Real-Time Simulation Platform for Nonlinear Control Research & Education



$$\dot{x}(t) = v(t)$$


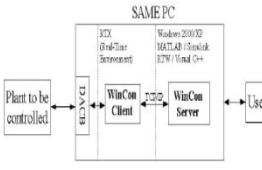
$$\dot{v}(t) = -f(t, x) + u(t)$$


9/7/2012 Fractional Order Thinking @ EECS UCMerced [IEEE CDC06](#)

UCMERGED Slide-103 of 1024

Experimental Platform

Quanser Consulting's SRV02-ET DC motor plants that can be controlled using Simulink interface.

9/7/2012 Fractional Order Thinking @ EECS UCMerced

UCMERGED Slide-104 of 1024



(a) Position servo (b) rate servo (c) flexible link (d) flexible joint (e) rotary inverted pendulum (f) self-erecting rotary inverted pendulum (g) ball-and-beam system

Figure 1. Quanser rotary family mechatronic plants

9/7/2012 Fractional Order Thinking @ EECS UCMerced

