Optimal Control of a Well-Stirred Bioreactor in the
Presence of Stochastic Perturbations

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Abstract. We study the stochastic model for bioremediation in a bioreactor with ideal mixing. The
dynamics of the examined system is described by stochastic differential equations. We consider an
optimal control problem with quadratic costs functional for the linearized model of a well-stirred
bioreactor. The optimal control is based on the optimal robust state estimates. The approximate
optimal solution is obtained as a linear feedback.

Key words: optimal robust estimation, optimal control, Bellman optimality principle, linear
feedback.

1. Introduction

The estimation theory and optimal control of stochastic systems are the important tech-
niques of the population modeling (see Clark, 1990; Heinricher et al., 1995; Bernard and
Guy, 1988; Lenhart et al., 2001). In this paper we investigate the problem of computing
the optimal control in a linearized stochastic model based on robust recursive estimates.
We consider a setting of an industrial bioreactor (for example drug production or sewage
treatment) as a controllable process (Bailey and Ollis, 1986; Heinricher et al., (1995);

An bioreactor is a bioremediation system containing bacteria in the presence of a con-
taminant. Assume that bacteria and contaminant are specified by corresponding spatially
uniform concentrations. According to A. Heinricher et al. (1995) we deal with a well-
stirred bioreactor (bioreactor with ideal mixing) described by two ordinary differential
equations

\[ \frac{d}{d\tau} \xi_1(\tau) = q(u(\tau)) \xi_1(\tau) - D \xi_1^m(\tau) \quad \text{a.e. } \tau \in [0, T], \]
\[ \frac{d}{d\tau} \xi_2(\tau) = -K \xi_2(\tau) \xi_1(\tau) \quad \text{a.e. } \tau \in [0, T], \]
\[ \xi_1(0) = \xi_1^0 > 0, \quad \xi_2(0) = \xi_2^0 > 0, \]

where \( \xi_1(\tau) \in \mathbb{R}_+ \) is the concentration of bacteria, \( \xi_2(\tau) \in \mathbb{R}_+ \) is the concentration of
some contaminant, \( 0 \leq u(\tau) \leq M \), \( M \in \mathbb{R}_+ \) is the spatially uniform concentration of
a nutrient, $D$, $m$, $K$ are known positive constants and a.e. means almost everywhere. The function $u(\cdot)$ plays the role of a control. We have a control process governed by equations (1) and (2) for $0 < \tau < T$. By $\xi_1^0$ and $\xi_2^0$ we denote here respectively initial concentrations of bacteria and contaminant. Let $q(\cdot)$ be an increasing function. In the model (1)–(3) the bacteria growth rate is given by $q(u)\xi_1$. This growth rate results from the Michaelis–Menton formula for enzyme kinetics (see, for example, Bailey and Ollis, 1986). According to Heinricher et al. (1995) the bacteria death rate is equal to $D\xi_1^m$. Note that in the model (1)–(3) the contaminant is not needed for growth.

For the process (1)–(3) the following optimal control problem is examined in Heinricher et al. (1995)

$$\begin{align*}
\text{minimize } & J(u) := \int_0^T \left[ \Lambda \xi_2^\alpha(\tau) + \Psi u^\gamma(\tau) - \Gamma \xi_1^\delta(\tau) \right] d\tau \\
\text{subject to } & (1) - (3),
\end{align*}$$

where $u(\cdot)$ is the measurable control function such that $0 \leq u(\tau) \leq M$, the constants $\Lambda, \Psi, \Gamma, \alpha, \delta$ are nonnegative and $\gamma \geq 1$. The objective functional will combine the goals of degrading the contaminant, not overusing the nutrient, and maximizing bacterial colony size.

It will readily be seen that we are concerned with the control system (1)–(3). Real control systems in the bioscience always function under conditions of incomplete information. This effect is caused by distinct perturbations in the biosystem. In the case of well-stirred bioreactor we deal with the disturbances of time-varying concentrations of bacteria and contaminant. Therefore we extend the model of bioreactor (1)–(3) and introduce the following system of stochastic differential equations

$$\begin{align*}
\frac{dY(\tau)}{d\tau} &= \tilde{a}(Y(\cdot), u(\tau))d\tau + b(\tau)dw(\tau), \\
Y(0) &= \xi^0,
\end{align*}$$

where $Y(t) := (Y_1(t), Y_2(t))'$ is the state vector, $\tilde{a} : C([0, T]) \times U \to \mathbb{R}^2$, and $b : [0, T] \to \mathbb{R}^{2 \times 2}$, $U := [0, M]$. By $u(\tau) = (w_1(\tau), w_2(\tau))'$ we denote here a Wiener process and $\xi^0 = (\xi_1^0, \xi_2^0)'$. The admissible controls $u(\cdot)$ are measurable functions such that $0 \leq u(\tau) \leq M$. We assume that

$$\tilde{a}(Y(\cdot), u(\tau)) = \tilde{a}(Y(\tau), u(\tau)),$$

with

$$\tilde{a}(Y(\tau), u(\tau)) = \begin{pmatrix}
q(u(\tau))Y_1(\tau) - DY_1^m(\tau) \\
-KY_2(\tau)Y_1(\tau)
\end{pmatrix}.$$

Let $b(\cdot)$ be a continuous function. The matrix $b(\tau)$ has the following structure

$$b(\tau) = \begin{pmatrix}
b_{11}(\tau) & 0 \\
0 & b_{22}(\tau)
\end{pmatrix}.$$
The equation (5) is considered on the probability space \((C([0, T], B, P))\), where \(P\) is the measure appropriate to the stochastic differential equation
\[
d\zeta(\tau) = b(\tau)dw(\tau).
\]

The (stochastic) state vector \(Y(\tau) = (Y_1(\tau), Y_2(\tau))'\) is the vector of the concentrations of bacteria and of contaminant.

It is well known that linearization is an important tool for numerical methods of optimal control. Let \(q(\cdot)\) be a continuously differentiable function. Using (5) we evaluate the linearized model of the bioreactor
\[
dY(\tau) = (a_1(\tau)Y(\tau) + a_2(\tau)u(\tau))dt + b(\tau)dw(\tau), \tag{6}
\]
\[
Y(0) = \xi^0, \tag{7}
\]
where
\[
a_1(\tau) := \frac{\partial}{\partial Y} \tilde{a}(\xi^*(\tau), u^*(\tau)) = \begin{pmatrix}
q(u^*(\tau)) - MD(\xi^*_1(\tau)) & 0 \\
-K\xi^*_2(\tau) & -K\xi^*_1(\tau)
\end{pmatrix},
\]
and
\[
a_2(\tau) := \frac{\partial}{\partial u} \tilde{a}(\xi^*(\tau), u^*(\tau)) = \begin{pmatrix}
\frac{d}{d\tau} q(u^*(\tau)) \\
0
\end{pmatrix}.
\]
The pair \((\xi^*(\cdot), u^*(\cdot))\), with \(\xi^*(\tau) := (\xi^*_1(\tau), \xi^*_2(\tau))'\), is an optimal solution of the deterministic optimal control problem (4) (see Heinricher et al., 1995). The equation (6) is considered on the same probability space \((C([0, T], B, P))\). According to the general existence results (Liptser and Shiryayev, 1977) we obtain the existence of the unique continuous solution \(Y(\cdot)\) of the equation (6) for every admissible control function \(u(\cdot)\).

For the linear model (6)–(7) we formulate the following stochastic optimal control problem with quadratic costs functional
\[
\text{minimize } J(u) = \frac{1}{2}E\left(\int_0^T [(Y'(\tau), u(\tau))\Theta(\tau)(Y'(\tau), u(\tau))']d\tau\right) \tag{8}
\]
subject to (6)–(7), \(\tag{9}\)
where \(u(\cdot)\) is the measurable control function such that \(0 \leq u(\tau) \leq M\) and \(\Theta(\tau) \in \mathbb{R}^{3\times 3}\). Now we present the following existence theorem.

**Theorem 1.** Let \(q(\cdot)\) be a continuously differentiable function and \(b(\cdot)\) be continuous. Then there exists an optimal solution \(u(\cdot)\) of (8)–(9).

The proof is found in Liptser and Shiryayev (1977). The Bellman’s equation for the problem (8)–(9) may be written as
\[
\min_{u \in U} \left[\frac{\partial}{\partial \tau} S(\tau, \xi) + \langle a_1(\tau)\xi + a_2(\tau)u, \frac{\partial}{\partial \xi}\rangle S(\tau, \xi)\right]
\]
\[
\frac{1}{2} \left( b_{11}(\tau) \frac{\partial}{\partial \xi_1} + b_{22}(\tau) \frac{\partial}{\partial \xi_2} \right)^2 S(\tau, \xi) + \langle \xi'(\tau), u(\tau) \rangle \Theta(\tau) (\xi'(\tau), u(\tau))'
\]

where \( \xi(\tau) = (\xi_1(\tau), \xi_2(\tau))' \) and \( S(\cdot, \cdot) \) is the Bellman function.

The remainder of the paper is organized as follows. In Section 2 we deal with discretized optimal control problem in presence of non-Gaussian perturbations. In Section 3 we formulate an auxiliary optimization problem for computing an optimal robust estimation and obtain a new minimax robust estimator of the Kalman type. In the fourth Section we establish the conditional normality of innovations. In the fifth Section we present a solution of the discrete optimal control problem based on the obtained estimation and on the Bellman’s optimality principle.

2. Problem Formulation

In this section we introduce a discrete-time approximating problem to the continuous-time optimal control problem (8)–(9). We consider the approximating problem under conditions of incomplete information and extend the model under the assumption that the state vector is observed.

Let \( N \) be a sufficiently large positive integer number and \( \Delta \tau := T/N \) be the fixed step size. We define the equidistant mesh \( \{\tau_0, ..., \tau_N\} \)

\[ \tau_0 < \ldots < \tau_N, \quad \tau_t = t\Delta \tau, \]

where \( t = 0, ..., N \) is the “discrete time”. Denote \( \tilde{\beta}_t := Y(\tau_t), \quad u_t := u(\tau_t) \). Using Euler-type discretizations one can deduce the approximating state equation

\[ \tilde{\beta}_t = \hat{F}_t \tilde{\beta}_{t-1} + \hat{H}_t u_t + \tilde{v}_t, \]
\[ \tilde{\beta}_0 = \xi^0, \quad t = 1, ..., N, \]

where \( \hat{F}_t := (I - \Delta \tau a_3(\tau_t))^{-1}, \quad \hat{H}_t := (I - \Delta \tau a_2(\tau_t))^{-1} a_2(\tau_t) \). We assume that the corresponding matrices are invertible. By \( \tilde{v}_t \) we denote here independent, identically distributed Gaussian random variables with values in \( \mathbb{R}^2 \) such that

\[ E(\tilde{v}_t) = 0, \quad E(\tilde{v}_t \tilde{v}_s') = \tilde{Q}_t \delta_{ts}, \quad t, s = 1, ..., N, \]
\[ \tilde{v}_t \sim N(0, \tilde{Q}_t), \quad t = 1, ..., N, \]

where \( \delta_{ts} \) is the Kronecker delta and \( \tilde{Q}_t := b^2(\tau_t) \).

In parallel with the state equation (10) we consider the linear observation model for the state vector \( \tilde{\beta} \) in (10)

\[ \tilde{y}_t = \hat{Z}_t \tilde{\beta}_t + \tilde{\epsilon}_t, \quad t = 0, ..., N \]

where \( \hat{Z}_t \in \mathbb{R}^{2 \times 2} \forall t = 1, ..., N \), and

\[ E(\tilde{\epsilon}_t) = 0, \quad E(\tilde{\epsilon}_t \tilde{\epsilon}_s') = \tilde{V}_t \delta_{ts}, \quad t, s = 1, ..., N. \]
Moreover, $\tilde{v}_t$ are to be independent of any $\tilde{\epsilon}_s$ for $s \leq t$ and, equally, $\tilde{\epsilon}_t$ are independent of any $\tilde{v}_s$ for $s \leq t$. Note that the assumption of linear observations is the characteristically assumption of the estimation theory. This state-observation model finds wide application in the practice. Our goal is to estimate the state vector $\tilde{\beta}_t$ given observations $\tilde{y}_1, \ldots, \tilde{y}_t$. This estimates are bound to be optimal from the standpoint of robustness. Using the obtained robust estimate we will solve the following optimal control problem

$$\minimize J := \frac{1}{2} E \left[ \sum_{t=0}^{N-1} (\tilde{\beta}_t, u_t)\Theta_t(\tilde{\beta}_t, u_t) \right] \quad (13)$$

subject to (10) − (12),

where $\Theta_t := \Theta(\tau_t)$. Given the linear observation equation (12) the discrete optimal control problem (13)–(14) approximates the original optimal control problem (8)–(9).

3. Optimal Robust Estimation

Now we examine the problem of optimal robust estimation of the state vector more generally.

For $t \in \mathbb{N}$ let $v_t$ be independent, identically distributed (i.i.d.) random variables with values in $\mathbb{R}^p$, and, similarly, let $\epsilon_t \in \mathbb{R}^q$ be i.i.d.. These $v_t$ are to be independent of any $\epsilon_s$ for $s \leq t$ and, equally, $\epsilon_t$ independent of any $v_s$ for $s \leq t$. Furthermore, let $\beta_0$ be an initial random variable in $\mathbb{R}^p$, independent of any $v_t, \epsilon_t$. Given some sequences of matrices $F_t \in \mathbb{R}^{p \times p}$ and $Z_t \in \mathbb{R}^{q \times p}$ for $t \in \mathbb{N}$, we introduce, again for $t \in \mathbb{N}$, a discrete dynamic system as

$$\beta_t = F_t \beta_{t-1} + H_t u_t + v_t, \quad \beta_0 \in \mathbb{R}^p, \quad \beta_t \in \mathbb{R}^p, \quad t \in \mathbb{N}, \quad (15)$$

$$y_t = Z_t \beta_t + \epsilon_t, \quad t \in \mathbb{N}, \quad (16)$$

where

$$E(v_t) = 0, \ E(\epsilon_t) = 0, \ u_0 = 0, \ E(\beta_0) = a_0, \ E(\beta_0 \beta_0^\prime) = Q_0,$$

$$E \begin{pmatrix} v_t \\ \epsilon_t \end{pmatrix} \begin{pmatrix} v_k' \\ \epsilon_k' \end{pmatrix} = \begin{pmatrix} Q \delta_{tk} & 0 \\ 0 & V \delta_{tk} \end{pmatrix}, \quad k = 1, 2, ..., \quad (17)$$

and $\delta_{tk}$ is the Kronecker delta. Let $H_t \in \mathbb{R}^{p \times m}$. By $u_t \in \mathbb{R}^m$, $t \in \mathbb{N}$ we denote a control vector. The matrices $F_t$, $Z_t$, $H_t$, $Q_t$, $V_t$ are supposed to be known. Let us consider the following optimal control problem

$$\minimize J := \frac{1}{2} E \left[ \sum_{t=0}^{N-1} (\beta_t, u_t) \begin{pmatrix} A_t & B_t \\ B'_t & C_t \end{pmatrix} (\beta_t, u_t)' + \beta_N P_N \beta_N \right] \quad (18)$$

subject to (15) − (16),
where $P_N, A_t \in \mathbb{R}^{p \times p}$, $B_t \in \mathbb{R}^{p \times m}$, $C_t \in \mathbb{R}^{m \times m}$. Under the usual assumptions of normality $\beta_0 \sim \mathcal{N}(a_0, Q_0)$, $v_t \sim \mathcal{N}(0, Q_t)$, $\epsilon_t \sim \mathcal{N}(0, V_t)$, the solution of (17)–(18) is given in the form of linear feedback (Bryson and Ho, 1975)

$$u^*_t = -k_t^1 \beta^0_{t|t}, \quad t = 1, ..., N$$

where $k_t^1$ is an amplification factor and $\beta^0_{t|t} := \mathbb{E}(\beta_t | y^*_t)$, $y^*_t := (y'_1, ..., y'_t)'$ is the Kalman estimate of the vector $\beta_t$.

It is well known that Kalman filtering is one of the most important developments of the linear estimation theory. It is a useful instrument for recursively treating of controllable dynamic systems (Anderson and Moore, 1979; Bryson and Ho, 1975; Polyak and Tsypkin, 1979). The Kalman recursion is widely used for control of discrete stochastic systems (Bryson and Ho, 1975; Polyak and Tsypkin, 1979; Liptser and Shiryayev, 1977). The standard Kalman filter is given by the following recursion.

- **Initial step:**

$$\beta^0_{0|0} = a_0, \quad \Sigma^0_{0|0} = Q_0.$$

- **Prediction:**

$$\beta^0_{t|t-1} = F_t \beta^0_{t-1|t-1} + H_t u_{t-1},$$

$$\Sigma^0_{t|t-1} = F_t \Sigma^0_{t-1|t-1} F_t^T + Q_t, \quad t \in \mathbb{N}$$

where $\beta^0_{t|t-1} = \mathbb{E}(\beta_t | y^*_t)$, $\Sigma^0_{t|t-1} = \text{Cov}(\beta_t - \beta^0_{t|t-1})$, $\Sigma^0_{t|t} = \text{Cov}(\beta_t - \beta^0_{t|t})$.

- **Correction:**

$$\beta^0_t = \beta^0_{t|t-1} + \hat{M}_t (y_t - Z_t \beta^0_{t|t-1}),$$

$$\Sigma^0_t = \Sigma^0_{t|t-1} - \hat{M}_t Z_t \Sigma^0_{t|t-1} Z_t^T + V_t^{-1}.$$

where $\hat{M}_t = \Sigma^0_{t|t-1} Z_t' [Z_t \Sigma^0_{t|t-1} Z_t' + V_t]^{-1}$.

The Kalman filter assures optimal least-squares estimation of a process only under the assumption that the random perturbations are Gaussian (Anderson and Moore, 1979). If, however, the measurement or state errors contain outliers, a Kalman filter estimator may be quite inaccurate. The corresponding solution of the optimal control problem (17)–(18) can be ill-defined. Therefore, we use a robust version of the Kalman filter for effective solving the optimal control problem (17)–(18) in the non-Gaussian case.

Assume that $\beta_0 \sim G_0(a_0, Q_0)$ and $\mathbb{E}(\beta_0) = a_0$, $\mathbb{E}(\beta_0 \beta'_0) = Q_0$, where $G_0$ is a distribution function of $\beta_0$. Let

$$\epsilon_t \sim G \in \mathcal{P}(0, W_t) := \left\{ G \mid \int_{\mathbb{R}^q} \epsilon_t G(d\epsilon_t) = 0, \int_{\mathbb{R}^q} \epsilon_t \epsilon'_t G(d\epsilon_t) \leq W_t < \infty \right\}$$
and

\[ v_t \sim G \in \mathcal{P}(0, R_t) := \left\{ G \mid \int_{\mathbb{R}^p} v_t G(\mathrm{d}v_t) = 0, \int_{\mathbb{R}^p} v_t v'_t G(\mathrm{d}v_t) \leq R_t < \infty \right\}, \]

where \( W_t, R_t \) are symmetric, positive semi-definite matrices, and \( G \) is a distribution of vector \( \epsilon_t \) or \( v_t \). For the sequel let us introduce the expressions

\[
\Delta \beta_t := \beta_t - \beta_{t-1}, \quad \beta_{t-1} := \mathbb{E}[\beta_t | y_{t-1}^*], \\
\Delta y_t := y_t - \mathbb{E}[y_t | y_{t-1}^*], \quad t = 1, 2, \ldots,
\]

and note that \( \Delta \beta_1 = F_1(\beta_0 - a_0) + v_1, \quad \Delta y_t = Z_t \Delta \beta_t + \epsilon_t \). The random variables \( \Delta \beta_t, \quad t = 1, 2, \ldots \) are called innovations. By \( x_t \) we denote the vector \((\Delta \beta_t, \Delta y_t)'\) with covariance matrix

\[
\text{Cov}(x_t) = \begin{pmatrix}
\Sigma_{t-t-1} & \Sigma_{t-t-1} Z_t' \\
Z_t \Sigma_{t-t-1} & Z_t \Sigma_{t-t-1} Z_t' + V_t
\end{pmatrix}.
\]

Suppose that \( \text{Cov}(x_t) \ll S_t < \infty \), where \( S_t \) is a symmetric, positive semi-definite matrix. Here the purpose is to estimate the state \( \beta_t \) given observations \( y_t^* \). The corresponding estimate will be called \( \beta_{t|t} \). Using this estimate we solve the optimal control problem (17)–(18). The desired estimate \( \beta_{t|t} \) must be defined as a robust estimate.

A formal definition of robustness can be found in Huber (1981). We assume that the observed data is contaminated. One of the most frequent types of contaminated data is \( \epsilon \)-contaminated normal data with distribution

\[
G = (1 - \zeta)\mathcal{N}(a, \sigma) + \zeta\mathcal{H}, \quad 0 \leq \zeta \leq 1,
\]

where \( \mathcal{H} \) is a symmetric distribution. Note that the sets \( \mathcal{P}(0, W_t) \) and \( \mathcal{P}(0, R_t) \) don’t specify any topological neighborhood in the space of distributions (Huber, 1971). In practice, however, contaminated data is often described with help of the sets \( \mathcal{P}(0, W_t), \mathcal{P}(0, R_t) \).

We use the following concept: an estimator is robust if it remains finite as one or more of the data points become arbitrarily large.

Let

\[
\Phi := \left\{ g_t : \mathbb{Z}_+ \times \mathbb{R}^q \rightarrow \mathbb{R}^p \mid g_t \text{ is a measurable function} \right\}.
\]

Now let us formulate the following auxiliary minimax problem

\[
\sup_{\mathcal{P}(0, S_t)} \mathbb{E}[\|\Delta \beta_t - g_t(\Delta y_t)\Delta y_t\|^2] \rightarrow \min!, \quad g_t \in \Phi \quad \text{subject to} \quad g_t(\Delta y_t) \in \Phi \quad \text{a weight function.}
\]

Expression (19) defines a weighted least-squares estimate for \( \Delta \beta_t \). If a solution of
the optimization problem (19) exists then we also can get an estimate \( \beta_{t|t} \) of the vector \( \beta_t \) as a recursive weighted least-squares estimate. We call this estimate the optimal robust estimate of vector \( \beta_t \). This estimate is a weighted least squares estimate of \( \Delta \beta_t \). Note that the weighted least squares method is one of the most popular algorithms for calculating robust estimators (Huber, 1981; Cipra and Romera, 1991; Bosov and Pankov, 1992; Fahrmeir and Kaufmann, 1991; Pupeikis, 1998; Azhmyakov, 2000).

**Remark 1.** The classical Kalman filter is the solution of the problem

\[
E|| \Delta \beta_t^0 - M_t \Delta y_t^0 ||^2 \rightarrow \min_{M_t},
\]

\( M_t \in \mathbb{R}^{p \times q}, \ t \in \mathbb{N}, \)

under the usual assumptions of normality. The weight function is equal to \( M_t \). It is evident that this problem is analogous to (19).

Let

\[
S_t := \begin{pmatrix} S_{11} & S_{12} \\ S_{21} & S_{22} \end{pmatrix}.
\]

We assume that \( S_{22} \) is an invertible matrix. Now we present our main result relative to the optimal robust estimate.

**Theorem 2.** Suppose that \( E(u_t|y_t^*) = u_t, \ t \in \mathbb{N} \). The problem (19) has an unique solution and the optimal robust estimate \( \beta_{t|t} \) of the vector \( \beta_t \) is given by the recursions

\[
\beta_{t|t} = \beta_{t|t-1} + g_{t|t}^{opt}(\Delta y_t) \Delta y_t, \quad \beta_{0|0} = a_0,
\]

\[
\beta_{t|t-1} = F_t \beta_{t-1|t-1} + H_t u_t,
\]

\[
g_{t|t}^{opt}(\Delta y_t) = S_{12} S_{22}^{-1}, \quad t \in \mathbb{N}.
\]

**Proof.** First let \( x_t^0 \sim \mathcal{N}(0, S_t^0), \ S_t^0 \subseteq S_t \), where

\[
S_t^0 := \begin{pmatrix} \Sigma_{t|t-1}^0 & Z_t \Sigma_{t|t-1}^0 Z_t' \\ Z_t \Sigma_{t|t-1}^0 & Z_t \Sigma_{t|t-1}^0 Z_t' + V_t \end{pmatrix}.
\]

Then the following relation

\[
E|| \Delta \beta_t^0 - g_{t|t}^0(\Delta y_t^0) \Delta y_t^0 ||^2 = \min_{g_t \in \Phi} E|| \Delta \beta_t^0 - g_t(\Delta y_t^0) \Delta y_t^0 ||^2
\]

is satisfied, where

\[
g_{t|t}^0(\Delta y_t^0) := M_t = \Sigma_{t|t-1}^0 Z_t' (Z_t \Sigma_{t|t-1}^0 Z_t' + V_t)^{-1},
\]

\[
g_{t|t}^0(\Delta y_t^0) \Delta y_t^0 = E[\Delta \beta_t^0|y_t^*],
\]
Now inequality (23) can be written as

\[ J(S^0) := E|\Delta \beta^0_t - g^0_t(\Delta y^0_t)|^2. \]

Hence \( J(S^0) = \text{tr}(\Sigma^0_{t|t}) \). Now we consider a vector \( x_t \sim G \in \mathcal{P}(0, S_t) \). Then for all \( g_t \in \Phi \), such that \( E|g_t(\Delta y_t)|^2 < \infty \) the inequality

\[
\sup_{\mathcal{P}(0, S_t)} E|\Delta \beta^0_t - g_t(\Delta y_t)|^2 \geq E|\Delta \beta^0_t - \tilde{g}_t(\Delta y^0_t)|^2
\]

\[
\geq \min_{g_t \in \Phi} E|\Delta \beta^0_t - g_t(\Delta y^0_t)|^2 = E|\Delta \beta^0_t - \tilde{g}_t(\Delta y^0_t)|^2 = J(S^0_t)
\]

is satisfied. For all \( S^0_t \leq S_t \) we obtain the inequality

\[
\min_{g_t \in \Phi} \sup_{\mathcal{P}(0, S_t)} E|\Delta \beta_t - g_t(\Delta y_t)|^2 \geq \min_{g_t \in \Phi} E|\Delta \beta^0_t - \tilde{g}_t(\Delta y^0_t)|^2 = J(S^0_t).
\]

Let us take the matrix \( \tilde{S}^0 := \arg\max_{S^0_t \leq S_t} J(S^0_t) \) as \( S^0_t \). Denote

\[ \tilde{J} := \sup_{S^0_t \leq S_t} J(S^0_t), \]

where

\[ \Sigma^0_{t|t} \leq S_{11} - S_{12}S^{-1}_{22} S_{21}. \]

Evidently the trace \( \text{tr}(\Sigma^0_{t|t}) \) of matrix \( \Sigma^0_{t|t} \) is a non-decreasing function (the matrix \( \Sigma^0_{t|t} \) is a positive semi-definite matrix). Therefore \( \tilde{S}^0 = S_t \) and

\[ \tilde{J} = J(S_t). \]

Now inequality (23) can be written as

\[
\min_{g_t \in \Phi} \sup_{\mathcal{P}(0, S_t)} E|\Delta \beta_t - g_t(\Delta y_t)|^2 \geq \tilde{J}, \quad (24)
\]

where

\[ \tilde{J} = \text{tr}(\text{Cov}(\Delta \beta^0_t - \tilde{g}_t(\Delta y^0_t))) = \text{tr}(S_{11} - S_{12}S^{-1}_{22} S_{21}), \]

\[ \tilde{g}_t(\Delta y^0_t) := S_{12}S^{-1}_{22}. \]

It is obvious that \( \tilde{g}_t \in \Phi \).

For the vector \( x_t \sim G \in \mathcal{P}(0, S_t) \) with a covariance matrix \( \text{Cov}(x_t) \leq S_t \) we get

\[
E|\Delta \beta_t - \tilde{g}_t(\Delta y_t)|^2 = \text{tr}(\Sigma^0_{t|t-1} - \Sigma^0_{t|t-1} Z'_t \Sigma^0_{t|t-1} Z'_t + V_t) Z^*_t \Sigma^0_{t|t-1}) = J(S^0_t).
\]
Hence
\[
\sup_{P(0,S_t)} E[\|\Delta \beta_t - g_t^0(\Delta y_t)\Delta y_t\|^2] = \sup_{P(0,S_t)} \text{tr}(\Sigma_t|t) = \sup_{\text{Cov}(x_t) \leq S_t} J(\text{Cov}(x_t)) = J(S_t) = \tilde{J},
\]
and
\[
\sup_{P(0,S_t)} \text{tr}(\Sigma_t|t) = E[\|\Delta \beta_t - \tilde{g}_t(\Delta y_t)\Delta y_t\|^2].
\]

From (25) and (26) it follows that the inequality
\[
\min_{g_t \in \Phi} \sup_{P(0,S_t)} E[\|\Delta \beta_t - g_t(\Delta y_t)\Delta y_t\|^2] \leq \sup_{P(0,S_t)} E[\|\Delta \beta_t - \tilde{g}_t(\Delta y_t)\Delta y_t\|^2] = \sup_{P(0,S_t)} \text{tr}(\Sigma_t|t) = \tilde{J}
\]
is satisfied.

From relations (24) and (27) we get the relation (22)
\[
g_{t}^{\text{opt}} = S_{12}S_{22}^{-1}.
\]
The normal equation for \((\Delta \beta_t - g_t(\Delta y_t)\Delta y_t)\) implies the formulae (20) and (21) for \(\beta_t|t\) and \(\beta_{t|t-1}\). Let \(\beta_{0|0} = \beta_0\). The theorem is proved.

**Corollary 1.** The relations for covariance matrices \(\Sigma_{t|t-1} := \text{Cov}(\beta_{t|t-1})\) and \(\Sigma_{t|t} := \text{Cov}(\beta_t - \beta_{t|t})\) are given by the following recursions
\[
\Sigma_{t|t-1} = F_t \Sigma_{t-1|t-1} F_t^T + Q_t,
\]
\[
\Sigma_{t|t} = \Sigma_{t|t-1} - \Sigma_{t|t-1} L_t^T L_t + L_t \Sigma_{t|t-1} L_t^T + S_{12}S_{22}^{-1}V_t S_{22}^{-1}S_{12}^T,
\]
where \(\Sigma_{0|0} = Q_0\) and \(L_t := S_{12}S_{22}^{-1}Z_t\), \(t \in \mathbb{N}\).

This corollary can be proved by direct calculations.

The formulae (20)–(22) and (28)–(29) define the optimal (in the sense of the problem (19)) robust estimate of the vector \(\beta_t\). As we can see the estimate \(\beta_{t|t}\) has the structure of the classical Kalman filter.

### 4. Some Properties of the Optimal Robust Estimate

In this section we show that the conditional density of the optimal robust estimate (20)–(22) is a Gaussian density. The obtained estimation has a form of “weighted” recursion
\[
\beta_{t|t} = \beta_{t|t-1} + w_t(\Delta y_t)\Delta y_t, \quad \beta_{0|0} = a_0,
\]
\[ \Delta y_t := y_t - \text{E}(y_t | y_{t-1}^*) = Z_t \Delta \beta_t + \epsilon_t, \quad (31) \]
\[ \beta_{t|t-1} = F_t \beta_{t-1|t-1} + H_t u_t, \quad (32) \]
\[ t \in \mathbb{N}, \]

where \( w_t(\Delta y_t) = g^{opt}_t(\Delta y_t) \). Many famous variants of robust Kalman filter have the same structure of “weighted” recursion (Fahrmeir and Kaufmann, 1991; Bosov and Pankov, 1992; Cipra and Romera, 1991; Azhmyakov, 2000).

Let \( (\Omega, \mathcal{F}, P) \) be a probability space of the processes \( y_t \) and \( \Delta y_t \). By \( \mathcal{F}_y t \) and \( \mathcal{F}_\Delta y t \) we denote \( \sigma \)-algebras generated by \( y_t \) and \( \Delta y_t \), respectively.

**Lemma 1.** For the processes \( y_t \) and \( \Delta y_t \) defined by formulae (16) and (31) the equality
\[ \mathcal{F}_y t = \mathcal{F}_\Delta y t, \quad \forall t > 1 \]
is satisfied.

**Proof.** By definition we have \( \Delta y_t = y_t - Z_t \beta_{t|t-1} \). The functions \( \beta_{t|t-1} \) and \( \Delta y_t \), \( t > 1 \) are measurable functions of the vector \( (y_1', ... y_{t-1}') \). Hence
\[ \mathcal{F}_{\Delta y_t} \subseteq \mathcal{F}_y t, \quad \forall t > 1. \]

From (30)–(32) it follows that \( \forall t > 1 \) the stochastic function
\[ y_t = \Delta y_t + Z_t F_t \beta_{t|t-1} \]
is a \( \mathcal{F}_y t \)-measurable function. Finally we obtain \( \mathcal{F}_y t \subseteq \mathcal{F}_{\Delta y_t} \).

Now we consider the following recursions for innovations
\[ \Delta \beta_{t+1} = F_{t+1} (I-w_t(\Delta y_t)Z_t) \Delta \beta_t - F_{t+1} w_t(\Delta y_t) \epsilon_t + v_{t+1}, \quad t \geq 0. \]
Let \( v_1 \sim \mathcal{N}(0, Q_1) \), \( \epsilon_1 \sim \mathcal{N}(0, V_1) \). We assume that there exists a conditional density function \( p(\Delta \beta_t | \mathcal{F}_{\Delta y_t}^t) \) of the vector \( \Delta \beta_t \).

**Theorem 3.** The conditional density function \( p(\Delta \beta_t | \mathcal{F}_{\Delta y_t}^t), t \in \mathbb{N} \) is a Gaussian density function

**Proof.** The proof is by induction on \( t \).
For \( t = 1 \) we obtain
\[ \Delta \beta_1 = F_1 (\beta_0 - a_0) + v_1, \]
\[ \Delta y_1 = Z_1 F_1 (\beta_0 - a_0) + Z_1 v_1 + \epsilon_1, \]
and

\[(\Delta \beta_1, \Delta y_1') \sim N_{p+q} \left( 0, \begin{pmatrix} F_1 Q_0 F_1^2 + Q_1 & (F_1 Q_0 F_1^2 + Q_1) Z_1' \\ Z_1 (F_1 Q_0 F_1^2 + Q_1) & Z_1 (F_1 Q_0 F_1^2 + Q_1) Z_1' + V_1 \end{pmatrix} \right).\]

It follows that

\[P(\Delta \beta_1 \leq \chi \mid F_{\Delta y_1}^v) = N_p(m_s, \gamma_s) \text{ where } \chi \in \mathbb{R}^p.\]

Let \(P(\Delta \beta_s \leq \chi \mid F_{\Delta y_s}^v) = N_p(m_s, \gamma_s).\) We use the Lemma 1 and consider the following conditional distribution function \(P(\Delta \beta_s \leq \chi \mid F_{\Delta y_s}^v) = N_p(m_s, \gamma_s).\) Then we have

\[P(\Delta \beta_{s+1} \leq \chi, \Delta y_{s+1} \leq \varphi \mid \Delta \beta_s, F_{\Delta y_s}^v) = N(A, B), \quad \varphi \in \mathbb{R}^q,
\]

where

\[A = (c_1, c_2)' = \begin{pmatrix} F_{s+1} & \Delta \beta_s - (F_{s+1} w_s(\Delta y_s) \\ Z_{s+1} F_{s+1} & Z_{s+1} F_{s+1} w_s(\Delta y_s) \end{pmatrix} \Delta y_s \]

and the covariance matrix \(B\) is equal to

\[B = \begin{pmatrix} Q_{s+1} & 0 \\ 0 & V_{s+1} \end{pmatrix}.\]

Note that \((\Delta \beta_{s+1} - c_1) = v_{s+1}, (\Delta y_{s+1} - c_2) = e_{s+1}.

Now we consider the characteristic function of the vector \((\Delta' \beta_{s+1}, \Delta' y_{s+1})'\)

\[E(\exp(i \lambda' (\Delta' \beta_{s+1}, \Delta' y_{s+1})') \mid \Delta \beta_s, F_{\Delta y_s}^v) = \exp[i \lambda'(A_1 \Delta \beta_s - A_2(\Delta y_s)) - 0.5 \lambda' B \lambda], \quad \lambda \in \mathbb{R}^{p+q}.
\]

By induction step we obtain

\[E(\exp(i \lambda' A_1 \Delta \beta_s) \mid F_{\Delta y_s}^v) = \exp[i \lambda' A_1 m_s - 0.5 \lambda' A_1 \gamma_s A_1' A_1 \lambda].\]

Therefore the relation

\[E(\exp(i \lambda' (\Delta' \beta_{s+1}, \Delta' y_{s+1})') \mid F_{\Delta y_s}^v) = \exp \left[ i \lambda'(A_1 m_s - A_2(\Delta y_s)) - 0.5 \lambda'(B + A_1 \gamma_s A_1') \lambda \right],\]
and
\[
P(\Delta \beta_{s+1} \leq \chi, \Delta y_{s+1} \leq \varphi \mid \mathcal{F}_s^y) = N(A_1 m_s - A_2 (\Delta y_s), B + A_1 \gamma_s A_1'), \\ \varphi \in \mathbb{R}^q
\]
are satisfied. It follows that the conditional distribution function
\[
P(\Delta \beta_{s+1} \leq \chi \mid \mathcal{F}_{s+1}^y)
\]
is also Gaussian distribution function (Liptser and Shiryaev, 1977).

Thus the innovations $\Delta \beta_t, \ t = 1, 2, \ldots$ are conditionally normal random variables. By $m_t$ and $\gamma_t, \ t \in \mathbb{N}$ we denote the conditional expectation and the conditional covariance matrix of the process $\Delta \beta_t$. It is evident that
\[
m_t = (F_t Q_0 F_1 + Q_1)Z_t'(Z_1(F_t Q_0 F_1 + Q_1)Z_t' + V_1)^{-1} \Delta y_t, \\
\gamma_t = (F_t Q_0 F_1' + Q_1) \\
- (F_t Q_0 F_1 + Q_1)Z_t'(Z_1(F_t Q_0 F_1' + Q_1)Z_t' + V_1)^{-1}Z_1(F_t Q_0 F_1' + Q_1).
\]

**Corollary 2.** For the parameters $m_t$ and $\gamma_t$ of the density function $p(\Delta \beta_t | \mathcal{F}_t^y)$ the following relations
\[
m_{t+1} = (F_{t+1} - \Xi_{t+1} Z_t)m_t - \Xi_{t+1} \Delta y_t, \\
\gamma_{t+1} = (F_{t+1} \gamma_t F_{t+1}' + Q_{t+1}) - \Upsilon_{t+1} Z_{t+1}(F_{t+1} \gamma_t F_{t+1}' + Q_{t+1}), \\
\Upsilon_{t+1} = (F_{t+1} \gamma_t F_{t+1}' + Q_{t+1})Z_{t+1}' \times [Z_{t+1}(F_{t+1} \gamma_t F_{t+1}' + Q_{t+1})Z_{t+1}' + V_{t+1}]^{-1}, \\
\Xi_{t+1} := F_{t+1} \gamma_t (\Delta y_t), \ t \in \mathbb{N}
\]
are satisfied.

**Proof.** We have
\[
m_{t+1} = E(\Delta \beta_{t+1} | \mathcal{F}_t^y) + \Upsilon_{t+1}(\Delta y_{t+1} - E(\Delta y_{t+1} | \mathcal{F}_t^y)), \\
\gamma_{t+1} = d_1 - \Upsilon_{t+1} d_2,
\]
where
\[
d_1 := \text{Cov}(\Delta \beta_{t+1} | \mathcal{F}_t^y), \\
d_2 := \text{Cov}(\Delta y_{t+1}, \Delta \beta_{t+1} | \mathcal{F}_t^y),
\]
and
\[
\Upsilon_{t+1} = \text{Cov}(\Delta \beta_{t+1}, \Delta y_{t+1} | \mathcal{F}_t^y) \text{Cov}(\Delta y_{t+1} | \mathcal{F}_t^y)^{-1}.
\]
Thus we obtain the formula
\[
m_{t+1} = (F_{t+1} - \Xi_{t+1}Z_t)m_t - \Xi_{t+1}\Delta y_t^0
\]
\[+ \Upsilon_{t+1}(\Delta y_{t+1} - Z_{t+1}((F_{t+1} - \Xi_{t+1}Z_t)m_t - \Xi_{t+1}\Delta y_t^0)),
\]
\[t \in \mathbb{N}.
\]

For the vectors \(\Delta \beta_t\) and \(\Delta y_t\) the following relations
\[
\Delta \beta_{t+1} - \mathbb{E}(\Delta \beta_{t+1}|F_t^r) = F_{t+1}(\Delta \beta_t - m_t) + v_{t+1},
\]
\[
\Delta y_{t+1} - \mathbb{E}(\Delta y_{t+1}|F_t^r) = Z_{t+1}F_{t+1}(\Delta \beta_t - m_t) + Z_{t+1}v_{t+1} + \epsilon_{t+1},
\]
are satisfied.

Now we calculate the covariance matrices \(d_1\) and \(d_2\)
\[
d_1 = F_{t+1}F_t^r + Q_{t+1},
\]
\[
d_2 = Z_{t+1}(F_{t+1}F_t^r + Q_{t+1}),
\]
\[
\Upsilon_{t+1} = d_2(Z_{t+1}F_{t+1}F_t^r + Q_{t+1})Z_{t+1} + V_{t+1})^{-1},
\]
and at last we obtain the formulae (33)–(34).

The conditionally normality of the vectors \(\Delta \beta_t\) makes possible more detailed investigation of the robust estimate (20)–(22).

5. Optimal Linear Feedback

For solving the optimal control problems (17)–(18) and (13)–(14) for \(t = 1, ..., N\) we use the optimal robust estimate given by formulae (20)–(22). First let us consider the problem (17)–(18). We construct the optimal control \(u_t\) as a linear function of the vector \(\beta_{t|t}\) (linear feedback) (Bryson and Ho, 1975) namely
\[
u_t^* = -k_2^t \beta_{t|t}, \ t = 1, ..., N,
\]
where the matrix \(k_2^t\) is equal to
\[
k_2^t = (H_t^rP_{t+1}H_t + C_t)^{-1}(H_t^rP_{t+1}F_t + B_t^r),
\]
\[
P_t = F_t^rP_{t+1}F_t - (k_2^t)^r(C_t + H_tP_{t+1}H_t)k_2^t + A_t.
\]
The matrix \(P_N\) is given. The optimal robust estimate (20)–(22) has the structure of the classical Kalman filter. Therefore using the optimality principle of Bellman one can prove (Bryson and Ho, 1975) that the optimal control function has the form of the linear feedback (35).

The formulae for the optimal robust estimate (20)–(22), the recursions for covariance matrices (28)–(29) and relations (36)–(37) completely determine the solution (35) of the
Optimal Control of a Well-Stirred Bioreactor in the Presence of Stochastic Perturbations

problem (17)–(18). This solution is robust with respect to stochastic perturbations (outliers). It is evident that the condition $E(u_t|y_t) = u_t$, $t = 1, 2, ..., N$ of the Theorem 2 is also satisfied.

The covariance matrix $\Sigma_{t|t-1}$ satisfies the algebraic Riccati equation (Anderson and Moore, 1979)

$$\Sigma_{t+1|t} = F_t(\Sigma_{t|t-1} - \Sigma_{t|t-1}Z_t[Z_t\Sigma_{t|t-1}Z_t' + V_t]^{-1}Z_t\Sigma_{t|t-1})F_t' + Q_t.$$ 

Now we use the presented theory of the optimal robust estimation in the discrete optimal control problem of a bioreactor (13)–(14). Consider the model (10)–(12). It was assumed that

$$\tilde{\epsilon}_t \sim G \in P(0, W_t) := \left\{ G \mid \int_{\mathbb{R}^2} \tilde{\epsilon}_t G(d\tilde{\epsilon}_t) = 0, \int_{\mathbb{R}^2} \tilde{\epsilon}_t \tilde{\epsilon}_t' G(d\tilde{\epsilon}_t) < W_t < \infty \right\},$$

and

$$\tilde{\nu}_t \sim G \in P(0, R_t) := \left\{ G \mid \int_{\mathbb{R}^2} \tilde{\nu}_t G(d\tilde{\nu}_t) = 0, \int_{\mathbb{R}^2} \tilde{\nu}_t \tilde{\nu}_t' G(d\tilde{\nu}_t) < R_t < \infty \right\}.$$ 

For the problem (13)–(14) we have $P_N \equiv 0$ and

$$\tilde{F}_t := (I - \Delta a_1(\tau_t))^{-1}, \quad \tilde{H}_t := (I - \Delta a_1(\tau_t))^{-1}a_2(\tau_t).$$

Let

$$\Theta_t = \begin{pmatrix} \theta_{11} & \theta_{12} & \theta_{13} \\ \theta_{21} & \theta_{22} & \theta_{23} \\ \theta_{31} & \theta_{32} & \theta_{33} \end{pmatrix}.$$ 

The optimal solution $u_t^{opt}$ of the approximating problem (13)–(14) is given by following relations

$$u_t^{opt} = -k_3^t \tilde{\beta}_t|_t, \quad t = 1, ..., N,$$ (38)

$$k_3^t = \frac{\tilde{H}_t'P_{t+1}F_t + (\theta_{31}, \theta_{32})}{\tilde{H}_t'P_{t+1}H_t + \theta_{33}},$$ (39)

$$P_t = \tilde{F}_t'P_{t+1}\tilde{F}_t - (k_3^t)'(\theta_{33} + \tilde{H}_t'P_{t+1}\tilde{H})k_3^t + \tilde{A}_t,$$ (40)

$$P_N = 0,$$ (41)

where

$$\tilde{A}_t := \begin{pmatrix} \theta_{11} & \theta_{12} \\ \theta_{21} & \theta_{22} \end{pmatrix}.$$ 

The vector $\tilde{\beta}_t|_t$ is defined by the recursions (20)–(22) and (28)–(29). These recursions and the formulae (38)–(41) completely define the optimal solution of the discrete optimal
control problem (13)–(14). The solution of the optimal control problem problem (13)–(14) is given by linear feedback (38).

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References


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