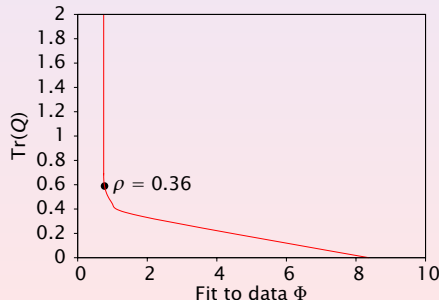


Improved Chemical Process Operations through Data-Based Disturbance Models

Model

$$\begin{aligned}x^+ &= Ax + Gw & y &= Cx + v \\ w &\sim N(0, Q) & v &\sim N(0, R)\end{aligned}$$



Finding no. of disturbances

$$\min_{Q, R_V} \Psi(Q, R_V) \quad (1)$$

$$\text{subject to } Q, R_V \geq 0$$

$$\Psi(Q, R_V) = \Phi(Q, R_V) + \rho \text{tr}(Q)$$

Theorem

A solution (Q, R_V) to the ALS-SDP in (1) is unique if $\dim[\text{Null}(M)] = 0$.

$$M = (C \otimes I_n)(I_{n^2} - A \otimes A)^{-1}(F \otimes F) \mathcal{D}_g$$