Singular Perturbation Method for Boundary Value and Optimal Problems to Power Factor Correction Converter Application

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Abstract: A linear discrete stable control system is considered. The Power Factor Correction (PFC) converter to allow independent control of current and voltage. It converter are fast and slow states to inheres sty present small parameters inductor and capacitor its computes stiffness and to include switching ripple effects. As an alternative a Singular Perturbation Method (SPM) is presented Boundary Value Problem (BVP) and Optimal Problem. It is applied to two state switching power converters to provide rigorous justification of\ the time scale separation. It is modeled as a one parameter singularly perturbed system. SPM consists of an outer series solution and one boundary layer correction (BLC) solution. A boundary layer correction is required to recover the initial conditions lost in the process of degeneration and to improve the solution. SPM is carried out up to second-order approximate solution for the PFC converter model for BVP and optimal control problems. The results are compared with the exact solution (between with and without parameters). The results substantiate the application.

Key-Words: - Power Factor Correction; Singular Perturbation Method; Stability; Boundary Value Problem; Optimal Control Problem.

Received: August 20, 2019. Revised: December 15, 2019. Accepted: February 4, 2020. Published: March 31, 2020.

1 Introduction

The singularly perturbed systems are illconditioned systems with computational stiffness. Hence exact solution of these systems requires special numerical methods to overcome this stiffness. The SPM removes the stiffness of the system, reduces the order of the system and satisfies all the specified boundary conditions thereby giving a solution very close to the exact solution. The singularly perturbed systems are time-scale systems. A two-time scale system results in one parameter singularly perturbed system. A three-time scale system results in a two parameter singularly perturbed system. Similarly a Multi Time Scale (MTS) system results in n parameter singularly perturbed system. MTS systems are highly stiff exhibiting chaotic behavior with butterfly phenomenon. Obviously these systems need an alternative. The alternative is SPM. The singular perturbation theory is well developed for continuoustime control systems [1], [2], [3], [4], [5], [6], [7], [8], [9], [10] compared to discrete-time control systems [11], [12], [13], [14], [15], [16], [17], [18], [19], [20]. Chaos associated with multiple time-scales exhibiting butterfly phenomenon [21] creates hurdles for finding the solution.

Conventional wisdom in power electronics is that in DC–DC converters and many other applications, inductor currents are "fast" state variables, while capacitor voltages are "slow" state variables. Often, this is used as justification for a particular design methodology or control scheme as singular perturbation method. As power conversion densities increase, switching frequencies increase, control bandwidths increase, and components are miniaturized, a designer should wonder whether the conventional wisdom is still valid. Frequently, controllers for DC–DC converters use two loops: an inner current loop and an outer voltage loop. The current loop can take many forms. If there is a separation in timescales between the current dynamics and voltage dynamics, the two loops can be designed independently.

While timescale separation, removes the stiffness of the system and reduces the order of the system are important for many DC–DC converters, power factor correction converters require singular perturbation method for proper operation. The objective of a PFC converter is to force an inductor current to follow the input voltage wave shape (normally a rectified sinusoid), while the output capacitor voltage is as close to dc as possible [29]. The typical solution is to use a large output capacitor to smooth out the power fluctuations from the input. Hence, reduce error between with separation and without separation by SPM.

Here a singular perturbation theory for DC– DC Converters and application to PFC Converters with two time scales is considered as a case study. It is modeled as a one parameter SPS then IVP, BVP and optimal problems are studied using the SPM extended up to second-order approximation

Singular perturbation theory [28] is a tool for formally partitioning a dynamic system into slow and fast variables. The two timescales differ in scale by a small parameter ϵ . The fast variables, denoted here as x1, are related to the slow variables, denoted as x0, by an integral manifold (an algebraic relation) plus a small dynamic error parameter ϵ .

2. Singular Perturbation Method

I. Discrete Multi-Parameter Problem

The multi-parameter discrete control systems are being studied extensively. From control view here we present the Discrete Multi-Parameter Singular Perturbation Method (DMPSPM) in state space form. Consider the linear, singularly perturbed multiparameter discrete control system. This can be represented as

$$x_j(k+1) = A [\mu 0... \mu j x_j(k)] + B u(k)$$
 (1a)

$$x_j(k+1) = A [\varepsilon_0...\varepsilon_j x_j(k)] + B u(k)$$
 (1b)

$$x_j(k = 0) = x_j(0), j = 0, 1, ..., n.$$

where
$$A = \begin{bmatrix} A_{11} & A_{12} & \dots & A_{1m} \\ A_{21} & A_{22} & \dots & A_{2m} \\ \vdots & \vdots & & \vdots & \vdots \\ A_{m1} & A_{m2} & \dots & A_{mm} \end{bmatrix}$$
, $B = \begin{bmatrix} B_1 \\ B_2 \\ \vdots \\ B_m \end{bmatrix}$

and state vector x_{j-1} (k) $\in \mathbb{R}^{n_j}$, j=1, 2, ..., m; m = n+1. Aij and Bi are matrices of suitable dimensionality. The control vector free of the small parameters is $u(k) \in \mathbb{R}^r$. Redefined the parameters as $\varepsilon_1 = \mu_1$ and $\varepsilon_j = \frac{\mu_j}{\mu_{j-1}}$, j = 2, ..., n. The parameter $\varepsilon_0 = \mu_0$, ε_1 is not a small parameter and is introduced to facilitate the presentation of the multiparameter problem. The initial conditions of the system (1b) are

$$x_i(k = 0) = x_i(0), j = 0, 1, ..., n.$$
 (1c)

The $(n_1+n_2+\ldots+n_m)$ order discrete TPBVP represented by (1) is said to be in singularly perturbed form based on the degenerate TPBVP

$$\begin{bmatrix} x_0^{0...0}(k+1) \\ x_j^{0...0}(k+1) \end{bmatrix} = A \begin{bmatrix} x_0^{0...0}(k) \\ 0 \end{bmatrix} + B u(k),$$

$$i = 1, 2, ..., n.$$
 (2a)

obtained by suppressing the small parameters $\varepsilon_1, \varepsilon_2, ..., \varepsilon_n$ in (2a) is of order n1 and can satisfy the boundary conditions of slow modes only, resulting in

$$\begin{aligned} x_0^{00...0}(k=0) &= x_0(0) \text{ and } x_j^{00...0}(k=0) \neq x_j(0), \\ & j=1,2,...,n. \end{aligned}$$

The $(n_2+...+n_m)$ initial condition missing in the process of degeneration are restored by the following singular perturbation method.

II. Singular Perturbation Method (SPM)1. Boundary value problems (BVP)

(a). Outer solution

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Asymptotic expansions for the outer solution are expressed in terms of the small parameters as

$$\{x_{v,o}(k)\} = \sum_{i,j,\dots,r\geq 0}^{q} [x_v^{ij\dots r}(k)] \varepsilon_1^i \varepsilon_2^j \dots \varepsilon_n^r, v = 0, 1, \dots, n.$$
(3)

for qth order of approximation. By substituting (3) in (1b) and equating like powers of the small parameter a set of equations may be obtained. (2a) is the resulting zero-order equation. We can get equations may be obtained for $n \ge 3$.

(b). Boundary layer correction (BLC) solutions

In order to get back the boundary conditions lost due to degeneration, to supply the required boundary conditions to solve the outer and BLC equations and to get a distinctive solution, the following transformations need to be applied for the n boundary layer corrections. Transformations for BLC:

$$\begin{aligned} x_{0ci}(k) &= x_0(k)/(\epsilon_1...\epsilon_i)^{k+1}, i=1, 2..., n; \\ x_{1c1}(k) &= x_1(k)/(\epsilon_1)^k; \\ x_{1ci}(k) &= x_1(k)/(\epsilon_1^k(\epsilon_2...\epsilon_i)^{k+1}), i=2, 3, ..., n. \\ x_{2ci}(k) &= x_2(k)/(\epsilon_1...\epsilon_i)^k, i=1, 2; \\ x_{2ci}(k) &= x_2(k)/((\epsilon_1\epsilon_2)^k(\epsilon_3...\epsilon_i)^{k+1}), i=3,..., n; \\ ... \\ x_{nci}(k) &= x_n(k)/(\epsilon_1...\epsilon_i)^k, i=1, 2,..., n. \end{aligned}$$

Here suffix c refers to initial boundary layer correction.

BLC Equations:

BLC equations may be obtained by seeking asymptotic expansions for n initial BLC as

$$\{x_{vcs}(k)\} = \sum_{ij...r\geq 0}^{q} \{x_{vcs}^{ij...r}(k)\} \epsilon_{1}^{i} \epsilon_{2}^{j} ... \epsilon_{n}^{r}; v = 0, 1, ..., n, s = 1, 2, ..., n.$$

v = 0, 1, ..., n. s = 1, 2, ..., n. (5)for qth order of approximation. By substituting (5) in (4) and collecting the coefficients of like powers of the small parameters $\varepsilon_1, \varepsilon_2, ..., \varepsilon_n$; a set of subsystems for BLC may be obtained.

(c). Total series solution (TSS)

For a desired order of approximation q, the total series solution of states x(k) may be obtained from outer and BLC solutions as

$$\begin{split} & x_{0}^{q}(k) \\ &= \sum_{i,j,\dots,r\geq 0}^{q} \{x_{0}^{ij\dots r}(k)\}\epsilon_{1}^{i} \ \epsilon_{2}^{j} \ \dots \ \epsilon_{n}^{r} \\ &+ \sum_{s=1}^{n} (\epsilon_{1} \ \dots \ \epsilon_{s})^{k+1} \sum_{i,j,\dots,r\geq 0}^{q} \{x_{0cs}^{ij\dots r}(k)\}\epsilon_{1}^{i} \ \epsilon_{2}^{j} \ \dots \ \epsilon_{n}^{j} \end{split}$$

$$\begin{split} & x_{f}^{q}(k) \\ &= \sum_{i,j,\dots,r\geq 0}^{q} \{x_{f}^{ij\dots r}(k)\} \epsilon_{1}^{i} \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \\ &+ \sum_{s=1}^{f} (\epsilon_{1} \dots \epsilon_{s})^{k} \sum_{i,j,\dots,r\geq 0}^{q} \{x_{fcs}^{ij\dots r}(k)\} \epsilon_{1}^{i} \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \\ &+ \sum_{s=f+1}^{n} (\epsilon_{1} \dots \epsilon_{f})^{k} (\epsilon_{f+1} \dots \epsilon_{s})^{k+1} \end{split}$$

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$$\sum_{i,j,...,r\geq 0}^{q} \{ x_{fcs}^{ij...r}(k) \} \epsilon_{1}^{i} \epsilon_{2}^{j} ... \epsilon_{n}^{r} f=1,2,...,n.$$
 (6)

Here terms with negative power for singular perturbation parameters ε_i are defined to be zero, if any.

(d. Boundary conditions

The boundary conditions to solve outer equations (2a, 3) and BLC equation are to be provided in advance. These are determined uniquely from the fact that the total series solution (6) should satisfy the specified boundary conditions (1c). Consequently the following boundary conditions result [18], [19], [20].

(e). Algorithm

The algorithm is similar to other SPM [20]. First start with zero-order solution to improve the degenerate solution. Here Outer and BLC solutions to be found using outer and BLC equations and conditions (5, 6). Then added according to TSS to get the zero-order solution. Similar procedure to be followed for first and higher order approximate solutions for further improvement.

2. Optimal control problems

i. Problem Statement

Consider the linear, time-invariant, completely controllable singularly perturbed multi-parameter discrete control system (1). The performance index to be minimized is

$$J=1/2\sum_{k=0}^{N-1} [w'(k)Dw(k) + u'(k)Ru(k)]$$
(8)

where $w(k) = [\varepsilon_0 \dots \varepsilon_j x_j(k)]$. ' indicates transpose. D is a real positive-semidefinite symmetric matrix of

order $(n1+n2+...+nm) \times (n1+n2+...+nm)$. R is real positive-definite symmetric matrix of order (r x r) and N is a fixed integer indicating the terminal (final) time. Here note that the states are incorporated in an appropriate manner to bring the resulting TPBVP into singularly perturbed form. The Hamiltonian of the problem is

$$H(k) = \frac{1}{2}w'(k)Dw(k) + \frac{1}{2}u'(k)Ru(k) + p'(k+1)[Aw(k) + Bu(k)]$$

where the co-state vector $\mathbf{p}(\mathbf{k}) = [\varepsilon_0 \dots \varepsilon_j \mathbf{p}_j(\mathbf{k})]$ Using the results of digital optimal control theory [22], [23], [24], [25], [26], [27]

$$\frac{\partial H(k)}{\partial x_{j}(k)} = \epsilon_{0} \dots \epsilon_{j} p_{j}(k+1) = x_{j}(k+1)$$

$$\frac{\partial H(k)}{\partial x_{j}(k)} = \epsilon_{0} \dots \epsilon_{j} p_{j}(k)$$

$$\frac{\partial H(k)}{\partial u(k)} = 0$$
(9)

Form (1) and (9), the states and co-states are obtained as

$$\begin{bmatrix} x_{j}(k+1) \\ p_{j}(k) \end{bmatrix} = C \begin{bmatrix} \varepsilon_{0} \dots \varepsilon_{j} x_{j}(k) \\ \varepsilon_{0} \dots \varepsilon_{j} p_{j}(k+1) \end{bmatrix}$$
(10a)
where $C = \begin{bmatrix} A_{11} \dots A_{1m} & E_{11} \dots E_{1m} \\ \vdots & \vdots \\ A_{21} \dots A_{mm} & E'_{1m} \dots E_{mm} \\ D_{11} & \cdots & D_{1m} & A'_{11} & \cdots & A'_{m1} \\ D'_{1m} & \dots & D_{mm} & A'_{1m} & \cdots & A'_{mm} \end{bmatrix}$
 $E_{ij} = -B_{i}R^{-1}B'_{j}$, $i = 1, 2, ..., m; j = 1, 2, ..., m.$
The final conditions of the system (10a) are

The final conditions of the system (10a) are

$$p_i(N)=0, i=0, 1, \dots, n.$$

$$u^{q}(k) = -R^{-1}\sum_{j=0}^{n} [B'_{j+1} \epsilon_{0} \epsilon_{1} \dots \epsilon_{j} p_{j}^{q-j}(k+1)],$$

$$j=0,1,...,n.$$
(10c)

The set of equations (10) constitutes the open-loop optimal control problem. The $2(n_1+n_2+...+n_m)$ th order discrete TPBVP represented by (10) is in the singularly perturbed form in the sense that the degenerate TPBVP $\sum_{n=0}^{n} 0.01 \pm 102$

$$\begin{bmatrix} x_0^{0..0}(k+1) \\ x_j^{0..0}(k+1) \\ p_0^{0..0}(k) \\ p_j^{0..0}(k) \end{bmatrix} = C \begin{bmatrix} x_0^{0..0}(k) \\ 0 \\ p_0^{0..0}(k+1) \\ 0 \end{bmatrix}, j = 1, 2, ..., n.$$
(11)

obtained by suppressing the small parameters $\varepsilon_1, \varepsilon_2, ..., \varepsilon_n$ in (10a) is of order 2n1and can satisfy the boundary conditions

$$x_0^{00\dots0}(k=0) = x_0(0) \text{ and } p_0^{00\dots0}(k=N) = p_0(N)$$
(12)

(10b)

The other boundary conditions, in general, are

$$x_j^{00...0}(k = 0) \neq x_j(0) \text{ and } p_j^{00...0}(k = N) \neq p_j(N),$$

 $j = 1, 2, ..., n.$ (13)

That is the boundary conditions $x_1(0), ..., x_n(0)$ and $p_1(N), ..., p_n(N)$ are lost in the process of degeneration and the loss of these boundary conditions contributes to the existence of boundary layers at initial and terminal points. The 2(n2+...+nm) boundary conditions lost in the process of degeneration are recovered by the following singular method which gives an approximate solution to the stiff TPBVP represented by (10). Consequently it results in a suboptimal control.

ii. Singular perturbation method of optimal control

(a). Outer series

Let us assume asymptotic expansions for the outer solution in the small parameters as

$$\{ x_{\mathbf{v},\mathbf{o}}(\mathbf{k}), \mathbf{p}_{\mathbf{v},\mathbf{o}}(\mathbf{k}) \} = \sum_{i,j,\dots,r \ge 0}^{q} [x_{\mathbf{v}}^{ij\dots r}(\mathbf{k}), \mathbf{p}_{\mathbf{v}}^{ij\dots r}(\mathbf{k})] \varepsilon_{1}^{i} \varepsilon_{2}^{j} \dots \varepsilon_{n}^{r}; \mathbf{v} = 0, 1, \dots, n.$$
(14)

where q is the desired order of approximation. Substituting (14) in (10a) and equating like powers of the small parameter a set of equations may be obtained. The zero-order equation is the same as that given by (11). The following equations may be obtained for $n \ge 3$.

(b). Initial and terminal boundary- layer correction series

Transformations:

In order to recover the boundary conditions lost in the process of degeneration and to provide the necessary data for solving the outer and BLC equations, we introduce the following transformations corresponding to the 2n boundary layer corrections (n initial and n terminal) that give unique solution as

Transformations for Initial BLC:

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. . .

$$\begin{split} x_{0ci}(k) &= x_0(k)/(\epsilon_1 \dots \epsilon_i)^{k+1}, i = 1, 2, \dots, n. \\ x_{1c1}(k) &= x_1(k)/(\epsilon_1)^k \\ x_{1ci}(k) &= x_1(k)/(\epsilon_1^k(\epsilon_2 \dots \epsilon_i)^{k+1}), i = 2, 3, \dots, n. \\ x_{2ci}(k) &= x_2(k)/(\epsilon_1 \dots \epsilon_i)^k, i = 1, 2. \\ x_{2ci}(k) &= x_2(k)/((\epsilon_1 \epsilon_2)^k(\epsilon_3 \dots \epsilon_i)^{k+1}), \\ & i = 3, 4, \dots, n. \end{split}$$

$$\begin{split} x_{nci}(k) &= x_n(k)/(\epsilon_1 \dots \epsilon_i)^k, i = 1, 2, \dots, n. \\ x_{jti}(k) &= x_j(k)/(\epsilon_1 \dots \epsilon_i)^{N-k+1}, j = 0, 1, 2, \dots, n; \\ &i = 1, 2, \dots, n. \end{split} \tag{15a} \\ \text{Transformations for Terminal BLC:} \\ p_{jci}(k) &= \frac{p_j(k)}{(\epsilon_1 \dots \epsilon_i)^{k+1}}, i = 1, 2, \dots, n; j = 1, 2, \dots, n. \end{split}$$

$$\begin{split} p_{0ti}(k) &= p_0(k)/(\epsilon_1 \dots \epsilon_i)^{N-k+1}, i = 1, 2, \dots, n. \\ p_{1t1}(k) &= p_1(k)/(\epsilon_1)^{N-k}. \\ p_{1ti}(k) &= p_1(k)/(\epsilon_1^{N-k}(\epsilon_2 \dots \epsilon_i)^{N-k+1}), i = 1, 2, \dots, n. \\ p_{2ti}(k) &= p_2(k)/(\epsilon_1 \dots \epsilon_i)^{N-k}, i = 1, 2. \\ p_{2ti}(k) &= p_2(k)/((\epsilon_1 \epsilon_2)^{N-k}(\epsilon_3 \dots \epsilon_i)^{N-k+1}), \\ &\qquad i = 3, 4, \dots, n. \end{split}$$

 $\begin{array}{l} p_{nti}(k) = p_n(k)/(\epsilon_1\ldots\epsilon_i)^{N-k}, i=\!\!1,\!\!2,\ldots,\!\!n. \end{tabular} (15b) \\ \text{Here suffixes c and t refer to initial and terminal} \\ \text{boundary layer corrections respectively.} \end{array}$

(c). Total series solution

For a desired order of approximation q, the total series solution of states x(k) and co-states p(k) may be obtained from outer and BLC solutions as

$$\begin{split} & \left\{ x_{0}^{q}(k), p_{0}^{q}(k) \right\} \\ & = \sum_{i,j,\dots,r\geq 0}^{q} \left\{ x_{0}^{ij,\dots r}(k), p_{0}^{ij,\dots r}(k) \right\} \epsilon_{1}^{i} \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \\ & + \sum_{s=1}^{n} (\epsilon_{1} \dots \epsilon_{s})^{k+1} \\ & * \sum_{i,j,\dots,r\geq 0}^{q} \left\{ x_{0cs}^{ij,\dots r}(k), p_{0cs}^{ij,\dots r}(k) \right\} \epsilon_{1}^{i} \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \\ & + \sum_{v=1}^{n} (\epsilon_{1} \dots \epsilon_{v})^{N-k+1} \\ & * \sum_{i,j,\dots,r\geq 0}^{q} \left\{ x_{0tv}^{ij,\dots r}(k), p_{0tv}^{ij,\dots r}(k) \right\} \epsilon_{1}^{i} \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \end{split}$$

$$\begin{split} & x_{f}^{q}(k) \\ & = \sum_{i,j,\dots,r\geq 0}^{q} x_{f}^{ij\dots r}(k) \, \epsilon_{1}^{i} \, \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \\ & + \sum_{s=1}^{f} (\, \epsilon_{1} \dots \epsilon_{s})^{k} \sum_{i,j,\dots,r\geq 0}^{q} x_{fcs}^{ij\dots r}(k) \epsilon_{1}^{i} \, \epsilon_{2}^{j} \dots \epsilon_{n}^{r} + \end{split}$$

$$\begin{split} & \sum_{s=f+1}^{n} (\varepsilon_{1} \dots \varepsilon_{f})^{k} (\varepsilon_{f+1} \dots \varepsilon_{s})^{k+1} * \\ & \Sigma_{i,j,\dots,r \geq 0}^{q} x_{fcs}^{ij\dots r}(k) \varepsilon_{1}^{i} \varepsilon_{2}^{j} \dots \varepsilon_{n}^{r} + \\ & \sum_{v=1}^{n} (\varepsilon_{1} \dots \varepsilon_{v})^{N-k+1} \sum_{i,j,\dots,r \geq 0}^{q} x_{ftv}^{ij\dots r}(k) \varepsilon_{1}^{i} \varepsilon_{2}^{j} \dots \varepsilon_{n}^{r} \end{split}$$

f = 1, 2, ..., n.

$$\begin{split} p_{f}^{q}(k) &= \sum_{i,j,\dots,r\geq 0}^{q} p_{f}^{ij\dots r}(k) \, \epsilon_{1}^{i} \, \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \\ &+ \sum_{s=1}^{n} (\, \epsilon_{1} \dots \epsilon_{s})^{k+1} \sum_{i,j,\dots,r\geq 0}^{q} p_{fcs}^{ij\dots r}(k) \epsilon_{1}^{i} \, \epsilon_{2}^{j} \dots \epsilon_{n}^{r} + \\ &\sum_{v=1}^{f} (\, \epsilon_{1} \dots \epsilon_{v})^{N-k} \sum_{i,j,\dots,r\geq 0}^{q} p_{ftv}^{ij\dots r}(k) \epsilon_{1}^{i} \, \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \\ &+ \sum_{v=f+1}^{n} (\, \epsilon_{1} \dots \epsilon_{f})^{N-k} (\, \epsilon_{f+1} \dots \epsilon_{v})^{N-k+1} \\ &* \sum_{ij\dots r\geq 0}^{q} p_{ftv}^{ij\dots r}(k) \epsilon_{1}^{i} \, \epsilon_{2}^{j} \dots \epsilon_{n}^{r} \end{split}$$

f=1,2,...,n. (16)

Here terms with negative power for singular perturbation parameters ε_i are defined to be zero, if any.Now the suboptimal control law u(k) may be computed using (16) as

$$u^{q}(k) = -R^{-1}\sum_{j=0}^{n} [B'_{j+1} \ \varepsilon_{0}\varepsilon_{1} \dots \varepsilon_{j}p_{j}^{q-j}(k+1)] \quad (17)$$

Here q is the desired order of approximation.

(d. Boundary conditions

The boundary conditions to solve outer equations (14) and BLC equations (15) are to be furnished a priori. These are fixed uniquely from the fact that the total series solution (16) should satisfy the specified boundary conditions (10b). Consequently the following boundary conditions result.

(e). Algorithm

Algorithm is similar to the SPM of a TPBVP of discrete control systems (Case 2 problem [21]) as the formulation of this optimal control problem results in TPBVP. For a particular order of approximate solution, first find the outer solution for states and co-states. Then add the BLC corresponding to the least singular transformation. Continue this process and finally add the BLC corresponding to the most singular transformation. Once a particular order of solution is obtained for states and co-states using (16), then obtain the corresponding suboptimal control using (17) and asymptotic correctness.

3. Boost Converter Analysis

The PFC boost converter shown in Fig. 1 can be modeled as a switched linear system.

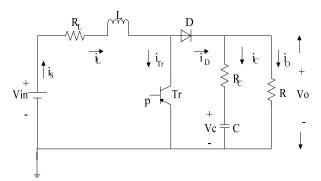


Fig. 1: Boost converter

The PFC application, implies large variation in input voltage and inductor current; otherwise, the dynamics are identical to any other boost converter. The switched linear model is

$$\frac{dv_{C}}{dt} = -\frac{1}{C(R+R_{c})}v_{C} + S_{d}\frac{1}{C(R+R_{c})}i_{L}$$

$$\frac{di_{L}}{dt} = -S_{d}\frac{R}{L(R+R_{c})}v_{C} - \frac{R_{L+}S_{d}(RR_{L}/(R+R_{L}))}{L}i_{L} + \frac{V_{in}}{L}$$
(18)

Here, Sd is the switching function of the diode. All variables and coefficients must be normalized to put the system into standard form. The nominal output voltage is V₀, the nominal output current is $I_0 = V_0/R$, and the switching period is T. With these definitions, the other variables can be normalized on the basis

$$\varepsilon = \frac{L}{CR^{2}}$$

$$w = \frac{V_{in}}{V_{o}}$$

$$\delta = \frac{R_{L}(R+R_{C})}{R}$$

$$S_{d} = 1 - d = u$$

$$\hat{v}_{C} = \frac{V_{C}}{V_{O}}$$

$$\hat{t}_{C} = \frac{i_{L}}{i_{O}}$$

$$p = \frac{T}{C(R_{C}+R)}$$

$$\hat{t} = \frac{T}{C(R_{C}+R)}$$
(19)

The first two variables are the normalized states. Normalized input voltage w is a disturbance input. The moving average of S_d , shown as u, is used as the input in the following analysis; often, the actual input is d, the duty cycle of the controlled switch. Then, the switching period T must be transformed into p on the \hat{t} timescale. The last two variables accumulate the various parameters of the physical system. The normalized switched dynamical system is

$$\frac{\mathrm{d}}{\mathrm{dt}} \begin{bmatrix} \hat{\mathbf{v}}_{\mathrm{C}} \\ \hat{\mathbf{i}}_{\mathrm{L}} \end{bmatrix} = \begin{bmatrix} -1 & \mathrm{S}_{\mathrm{d}} \\ -\frac{\mathrm{S}_{\mathrm{d}}}{\varepsilon} & -\frac{\delta + \mathrm{S}_{\mathrm{d}} \frac{\mathrm{R}_{\mathrm{C}}}{\mathrm{R}}}{\varepsilon} \end{bmatrix} \begin{bmatrix} \hat{\mathbf{v}}_{\mathrm{c}} \\ \hat{\mathbf{i}}_{\mathrm{L}} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{\mathrm{R}_{\mathrm{C}} + \mathrm{R}}{\varepsilon \mathrm{R}} \end{bmatrix} \mathrm{w} \quad (20)$$

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Averaging can be applied to (20) to enable further analysis. Although singular perturbation theory may be applied to time-varying systems, the switching power converter results are more readily applied if the system is first converted to an equivalent timeinvariant system. Since Sd is a switching function, the model (20) is linear in the states but time-varying. State-space averaging [37], which removes all knowledge of switching frequency, is typically used to form a nonlinear time-invariant converter model. Other averaging methods retain switching information in time-invariant models.

4. Sample Data Discrete Analysis

To study singular perturbation in digital controls, a sampled data model [30], [31] can be analyzed for timescale separation. Generic discrete-time systems have been analyzed with singular perturbation theory [32], [33], [34], [35], [36]. The boost converter of Fig. 1 demonstrates the basic problem of timescale separation with a digital control. First, the continuous-time model of (20) needs to be converted to discrete time. For notational convenience, rewrite the continuous-time model as $\dot{\mathbf{x}}(t) = \mathbf{F}\mathbf{x}(t) + \mathbf{G}\mathbf{u}(t)$ (21)

Where F and G are respectively m x m and m x p real constant matrices with initial time is t_0 and sampling time is t.

$$x(t) = e^{F(t-t_0)} x(t_0) + \int_{t_0}^{t} e^{F(t-\tau)} Gu(\tau) d\tau$$
 (22a)

In our case the input is sampled so we shall establish the solution going from one sampling instant $t_0=kT$ to the next sampling instant t=(k+1)T.

$$x(t) = e^{F(t-kT)} x(kT) + \int_{kT}^{t} e^{F(t-\tau)} Gu(\tau) d\tau;$$

$$kT \le t < (k+1)T$$
(22b)

If we are interested in response at the sampling instants only, we set t = (k+1)T. In response to u(k), the state settles to the value x(k+1) prior to the application of input u(k+1).

$$x(k+1) = A [x(k)] + B u(k)$$
(23)
where $A = e^{FT}$

$$B = \int_{kT}^{(k+1)T} e^{F((k+1)T-\tau)} G d\tau$$

$$B = \int_{kT}^{(k+1)T} e^{F((kT+T-\tau)} G d\tau$$
(24a)

Letting
$$\mu = (\tau - kT)$$
 in (24a), we have

$$B = \int_0^T e^{F(T-\mu)} G \, d\mu \text{ with } \theta = T - \mu$$

$$B = \int_0^\infty e^{i(1-\mu)} G d\mu \text{ with } \theta = 1 - |$$

We get

$$B = \int_0^T e^{F\theta} G d\theta$$
 (24b)

If we are interested in the value of x(k) between sampling instants, we first solve for x(kT) any k using state above equation and then use (24) x(t) to determine x(t) for $kT \le t < (k + 1)T$.

Algorithm for evaluation of matrix series:

We evaluate A by a series in the form

$$A = e^{FT} = I + FT \left(I + \frac{FT}{2} \left\{ I + \frac{FT}{3} \left[I + \dots + \frac{FT}{N-1} \left(I + \frac{FT}{N} \right) \right] \dots \right\} \right)$$
(25a)

which has better numerical properties than the direct series of powers. The empirical relation giving the number of terms N is

$$N=\min\{3 !! FT !! + 6, 100\}$$
(25b)

This relation assures that no more than 100 terms are included. The B integral in (24b) can be evaluated term by term to give

$$B = \sum_{N=0}^{\infty} \frac{F^{i}T^{i+1}}{(i+1)!} G$$

$$B = (I + \frac{FT}{2!} + \frac{F^{2}T^{2}}{3!} + ...)TG$$

$$B = (e^{FT} - 1)F^{-1}G$$
(26b)

The transition (26) is possible only for a nonsingular matrix F. For a singular F, we may evaluate B from (26a) by the approximation technique described above.

5. Application to A PFC Converter

PFC boost converters rely on timescale separation for effective operation. The boost converter parameter has 657uH of line inductance (L), 77uF of output capacitance (C), 584m ohm of line resistance (RL), 381m ohm of capacitor output resistance (RC), 100 ohm of output resistance (R) and switches at 25 kHz. Switching period (Sampling time) T=0.7msec [37]. The resulting system is given by

$$\begin{bmatrix} x_0(k+1) \\ x_1(k+1) \end{bmatrix} = \begin{bmatrix} 0.9993 & 0.0002 \\ -0.2471 & 0.0538 \end{bmatrix} \begin{bmatrix} x_0(k) \\ x_1(k) \end{bmatrix} + \begin{bmatrix} 0 \\ 3.9612 \end{bmatrix} u(k)$$
(27a)

Here x_0 slow state variable, x_1 fast state variable and u(k) is unit step control function. The eigen spectrum of this system

(0.9992, 0.0539)

clearly indicates two-time-scale nature with one slow mode and one fast mode. Hence it is represented as a one-parameter system as shown below.

$$\begin{bmatrix} x_0(k+1) \\ x_1(k+1) \end{bmatrix} = \begin{bmatrix} 0.9993 & 0.002 \\ -0.2471 & 0.538 \end{bmatrix} \begin{bmatrix} x_0(k) \\ \epsilon x_1(k) \end{bmatrix} + \begin{bmatrix} 0 \\ 3.9612 \end{bmatrix} u(k)$$
(27b)

where $\varepsilon = 0.1$.

BVP:

x0(10)=2, x1(0)=1, This is TPBVP as x0 is specified at k =10 and x1 is specified at initial point (k=0).

The solutions for zero, first, second-order approximations are obtained and compared with the exact solution as shown in the Table I for BVP and Table II . From these tables we observe that

- The degenerate solution, obtained by making ε equal to zero in (27a), is unable to satisfy the initial conditions x1(0).
- ➤ The zero-order solution, obtained from (6), incorporates BLCs and hence it recovers the initial conditions x1(0). Thereafter, i.e., k ≥ 1, it remains equal to the degenerate solution.
- The first-order solution improves the zeroorder solution and is closer to the exact solution.
- The second-order solution improves the firstorder solution and is much closer to the exact solution.
- Boundary layer (region of rapid transition) is formed at k = 0 for x1 (the change from exact to degenerate solution is 1 to -0.4980.

Optimal Problem:

The initial conditions are given as x0(0) = 1; x1(0) = 1. (28a)

and the final conditions are p0(7) = 0; p1(7) = 0. (28b)

and the performance index $J = \frac{1}{2} \sum_{k=0}^{N-1} [w'(k)DW(k) + u'(k)Ru(k)]$ (29a)

where
$$R = 1$$
, $D = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$, $w(k) = \begin{bmatrix} x_0(k) \\ \varepsilon x_1(k) \end{bmatrix}$ (29b)

The singularly perturbed TPBVP of fourth-order corresponding to () is

ך (x₀(k + 1)ך $x_1(k+1)$ $p_0(k)$ p₁(k) $\int x_0(k+1)$ 0.9993 0.002 0 0 -31.382 [$\epsilon x_1(k+1)$ -0.2471 0.538 0 0 0.9993 -2.47001 $p_0(k)$ 0.5380 0 0.0002 10 εp₁(k) (30)

Using the singular perturbation method developed in the previous section, the degenerate, zero, first and second-order solutions are evaluated and compared with the exact solution in Table III. Observations from this table are

- The degenerate solution, obtained by making ε equal to zero in (30), is unable to satisfy the boundary conditions of fast state and co-state specified as x1(0) = 1 and p1(7) = 0.
- The zero-order solution, obtained from (16), incorporates BLCs and recovers these boundary conditions x1(0) and p1(7).
- The first-order solution improves the zeroorder solution. The second-order solution improves the first-order solution and is much closer to the exact solution.

The exact solution of the fourth-order singularly perturbed discrete TPBVP given by (30) is obtained by the method of complementary functions suggested for continuous 'stiff' problems. This necessitates a numerical algorithm to be implemented on a digital computer. On the other hand, by using the present SPM, the various series solutions are easily obtained as the stiffness is removed and at the same time are very close to the exact solution. Thus it is seen that the singular perturbation method not only reduces the order but also removes the 'stiffness' of the problem. This can be evidenced from the eigenvalues of full and degenerate optimal control systems.

Eigenvalues of full optimal control system

 $= \{151.1324; 0.9993; 1.0007; 0.0066\}$

Eigenvalues of degenerate optimal control system

 $= \{1.0007; 0.9993\}$

iore 1. Comparison of various series solutions with the exact solution for D					
x(k)	Degenerate Solution	Zero Order Solution	First Order Solution	Second Order Solution	Exact Solution
x1(0)	2.0141	2.0141	2.0134	2.0104	2.0073
x2(0)	-0.4980	1.0000	1.0000	1.0000	1.0000
x1(1)	2.0126	2.0126	2.0120	2.0097	2.0061
x2(1)	3.4635	3.4635	3.4691	3.4936	3.5190
x1(2)	2.0112	2.0112	2.0107	2.0082	2.0054
x2(2)	3.4639	3.4639	3.4827	3.5927	3.6548
x1(3)	2.0098	2.0098	2.0093	2.0075	2.0047
x2(3)	3.4642	3.4642	3.4830	3.5931	3.6623
x1(4)	2.0084	2.0084	2.0080	2.0063	2.0040
x2(4)	3.4646	3.4646	3.4833	3.5934	3.6629
x1(5)	2.0070	2.0070	2.0067	2.0051	2.0033
x2(5)	3.4649	3.4649	3.4837	3.5938	3.6631
x1(6)	2.0056	2.0056	2.0053	2.0047	2.0027
x2(6)	3.4653	3.4653	3.4840	3.5941	3.6632
x1(7)	2.0042	2.0042	2.0040	2.0034	2.0020
x2(7)	3.4656	3.4656	3.4843	3.5944	3.6634
x1(8)	2.0028	2.0028	2.0027	2.0021	2.0013
x2(8)	3.4660	3.4660	3.4847	3.5948	3.6636
x1(9)	2.0014	2.0014	2.0013	2.0009	2.0007
x2(9)	3.4663	3.4663	3.4850	3.5951	3.6638
x1(10)	2.0000	2.0000	2.0000	2.0000	2.0000
x2(10)	3.4667	3.4667	3.4853	3.5954	3.6639

Table I: Comparison of various series solutions with the exact solution for BVP

Table II	. Comparison (Ji various serie.	s solutions with	life optimal sole	ation for optimat
x(k)	Degenerate Solution	Zero Order Solution	First Order Solution	Second Order Solution	Exact Solution
x1(0)	1.0000	1.0000	1.0000	1.0000	1.0000
x2(0)	-0.2473	1.0000	1.0000	1.0000	1.0000
p1(0)	6.9707	6.9707	6.9732	6.9766	6.9797
p2(0)	0.0012	0.0012	0.0959	0.1852	0.2009
u(0)	0.0000	0.0000	-7.8892e-04	0.0152	0.0227
x1(1)	0.9993	0.9993	0.9993	0.9993	0.9993
x2(1)	-0.2471	-0.2471	-0.2126	-0.1710	-0.1465
p1(1)	5.9749	5.9749	5.9774	5.9801	5.9825
p2(1)	9.9581e-04	9.9581e-04	-0.0192	-0.0249	-0.0286
u(1)	0.0000	0.0000	-6.3114e-04	0.0134	0.0239
x1(2)	0.9986	0.9986	0.9986	0.9986	0.9986
x2(2)	-0.2469	-0.2469	-0.2119	-0.1697	-0.1536
p1(2)	4.9790	4.9790	4.9811	4.9738	4.9852
p2(2)	7.9665e-04	7.9665e-04	-0.0169	-0.0235	-0.0302
u(2)	0.0000	0.0000	-4.7335e-04	0.0105	0.0241
x1(3)	0.9979	0.9979	0.9979	0.9979	0.9979
x2(3)	-0.2468	-0.2468	-0.2112	-0.1685	-0.1531
p1(3)	3.9832	3.9832	3.9847	3.9863	3.9878
p2(3)	5.9748e-04	5.9748e-04	-0.0132	-0.0215	-0.0304
u(3)	0.0000	0.0000	-3.1557e-04	0.0083	0.0242
x1(4)	0.9972	0.9972	0.9972	0.9972	0.9972
x2(4)	-0.2466	-0.2466	-0.2099	-0.1670	-0.1526
p1(4)	2.9874	2.9874	2.9884	2.9895	2.9905
p2(4)	3.9832e-04	3.9832e-04	-0.0105	-0.0206	-0.0305
u(4)	0.0000	0.0000	-1.5778e-04	0.0081	0.0242

	c ·	• • • •	· /1 /1 /·	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1
Table II: Comparison	of various	series solutions	with the ontime	d solution for ontime	al
rable II. Comparison	or various	series solutions	with the optime	a solution for optime	11

x1(5)	0.9965	0.9965	0.9965	0.9965	0.9965
x2(5)	-0.2464	-0.2464	-0.2082	-0.1659	-0.1522
p1(5)	1.9916	1.9916	1.9920	1.9927	1.9931
p2(5)	1.9916e-04	1.9916e-04	-0.0102	-0.0191	-0.0306
u(5)	0.0000	0.0000	0.0000	0.0073	0.0241
x1(6)	0.9958	0.9958	0.9958	0.9958	0.9958
x2(6)	-0.2462	-0.2462	-0.2079	-0.1620	-0.1524
p1(6)	0.9958	0.9958	0.9958	0.9958	0.9958
p2(6)	0.0000	0.0000	-0.0092	-0.0189	-0.0304
u(6)	0.0000	0.0000	1.2676e-04	0.0000	0.0000
x1(7)	0.9951	0.9951	0.9951	0.9951	0.9951
x2(7)	-0.2461	-0.2461	-0.2555	-0.2689	-0.2703
p1(7)	0.0000	0.0000	0.0000	0.0000	0.0000
p2(7)	-0.00016	0.0000	0.0000	0.0000	0.0000

Table III. Comparison of PI for Approximate and Optimal Solutions

S. No	Description of Solution	Performance Index	
1	Exact (Optimal)	8.0046	
2	Second order solution	8.0048	
3	First order solution	8.0070	
4	Zero order solution	8.0089	
5	Degenerate solution	7.9901	

6. Conclusion

Time-scale separation is important in many applications, from PFC to low-voltage dc–dc converters. Separation criteria were derived for buck converter in both continuous-time and discrete-time formulations. The relationship among inductance, capacitance, and the inductor's parasitic resistance dominated the small parameters. An experimental boost converter, with both resistive and constantpower loads, demonstrated the effects of various design choices. A simulated PFC converter showed that extremely simple controllers can produce good line current waveforms if there is timescale separation. Designers may use these results in several ways. If a particular converter is already designed, then the control designer may check the criteria before choosing a particular control methodology. Alternatively, if a particular control scheme is desired, the power designer can make component choices that ensure separation. The separation criteria can also be used as constraints to improve a converter optimization problem. Future work will explore similar concepts for other converter topologies and closed-loop systems. Depending on component selection, there may be two timescale. In a closedloop system, the input u is no longer exogenous, but instead is a function of the states x0 and x1, and the disturbance input u. The feedback system may itself contain extra states, and may either enhance or detract from timescale separation. As shown in the example PFC controller, though, a controller built entirely on the slow timescale will usually be effective if there is timescale separation.

Acknowledgements

We greatly acknowledge Gudlavalleru Engineering College and Siddhartha Academy of General and Technical Education, Vijayawada for providing the facilities to carry out this research.

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Conflicts of Interest

The author(s) declare no potential conflicts of interest concerning the research, authorship, or publication of this article.

Contribution of individual authors to the creation of a scientific article (ghostwriting policy)

The author(s) contributed in the present research, at all stages from the formulation of the problem to the final findings and solution.

Sources of funding for research presented in a scientific article or scientific article itself

No funding was received for conducting this study.

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