

CSE 590K: Analysis and Control of Computing Systems Using Linear Discrete-Time System Theory

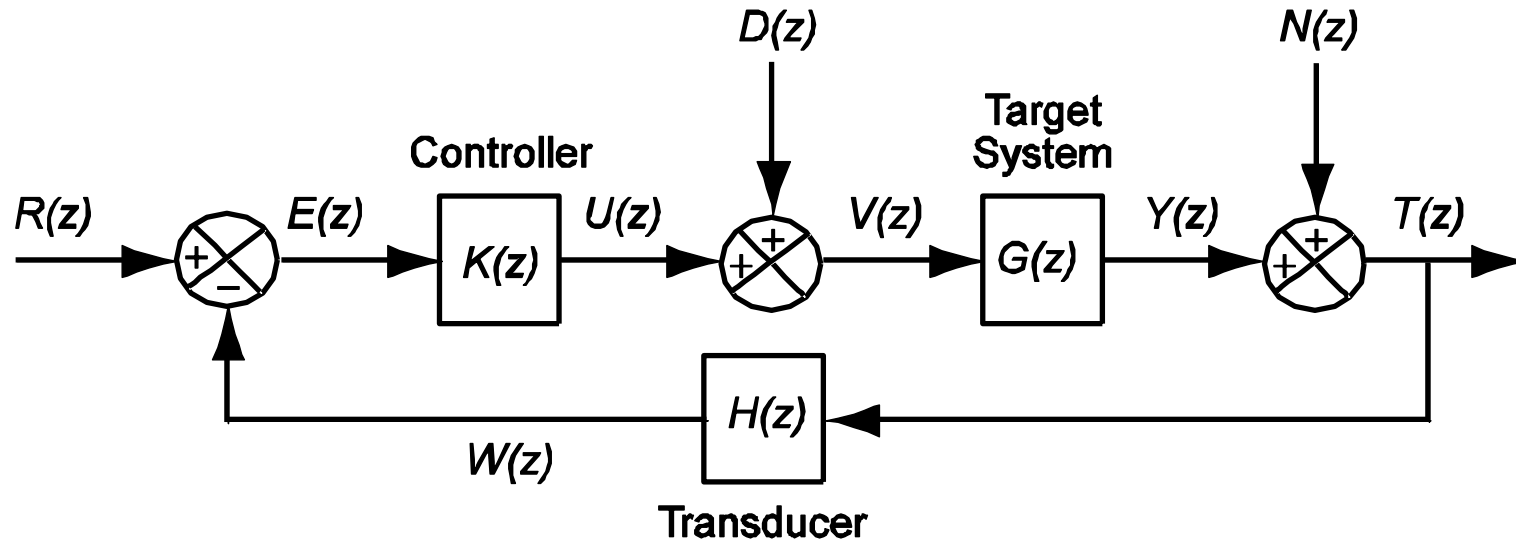
Advanced Topics

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Microsoft Corporation

March 3, 2008



Challenges Not Addressed by Classical Control

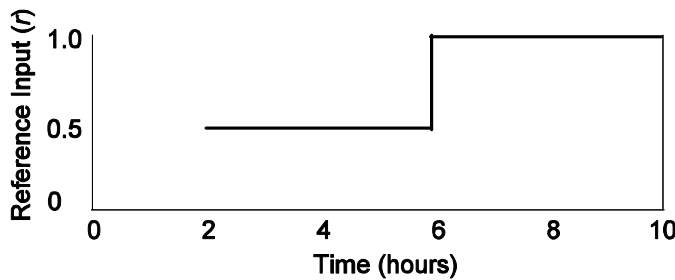
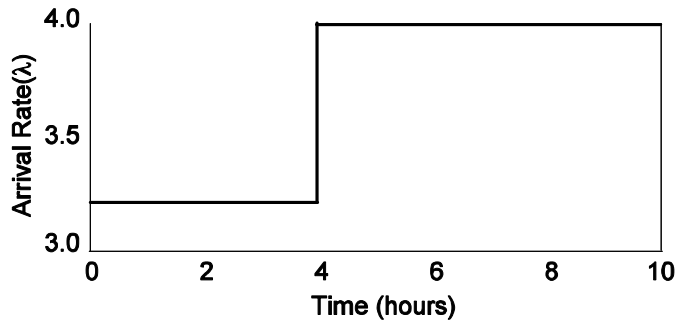
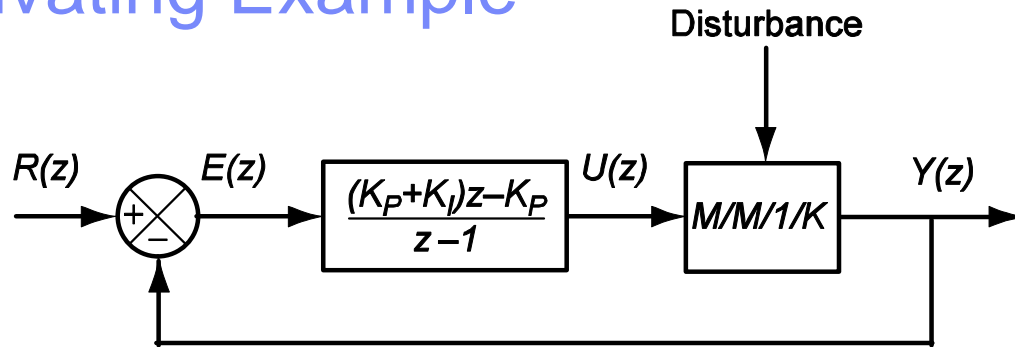


- Change in system model (e.g., workload changes)
- Stochastics
- Incomplete or imprecise model of target system

Agenda

- Motivating example
- Gain scheduling
- Self-Tuning regulators
- Minimum variance control
- Fuzzy control

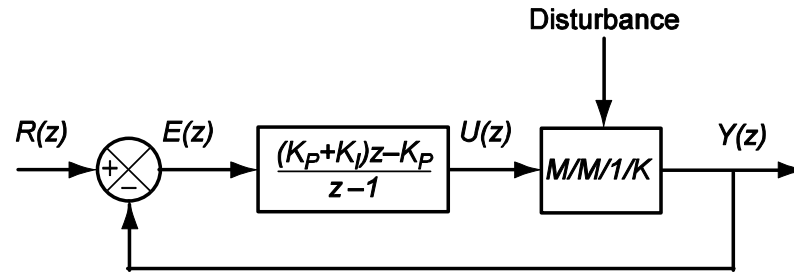
Motivating Example



Approach to handling non-stationarities

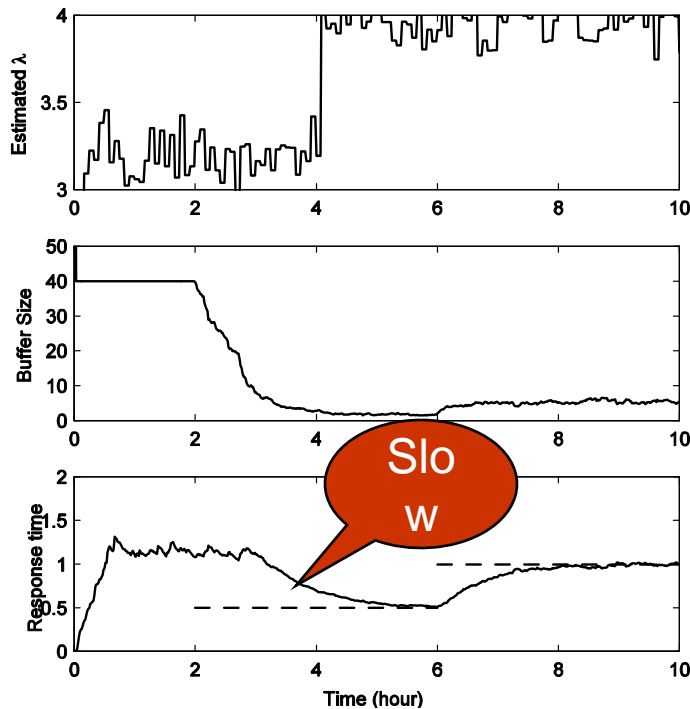
1. Design at one arrival rate
2. See if robust at other

Results

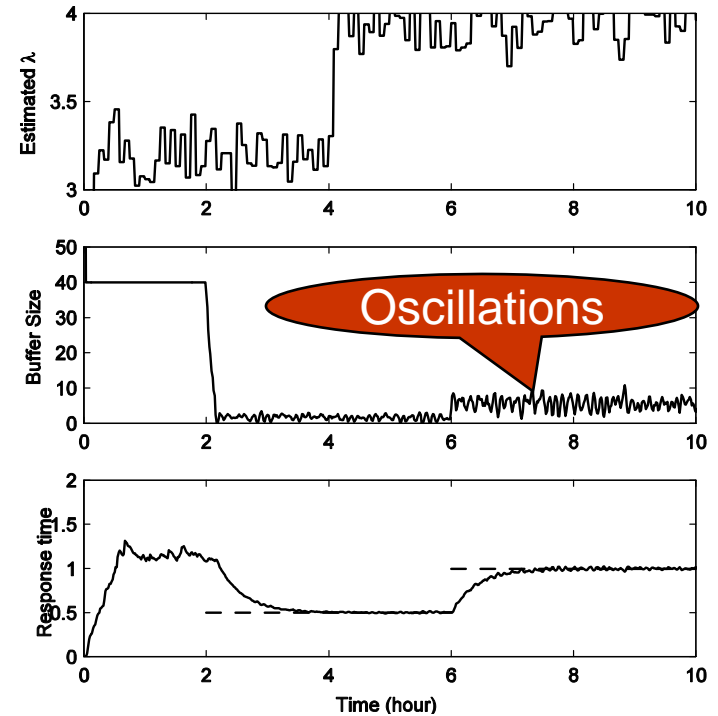


$$M / M / 1 / K: \text{ Use } \frac{b}{z - a}$$

Designed using high arrival rates



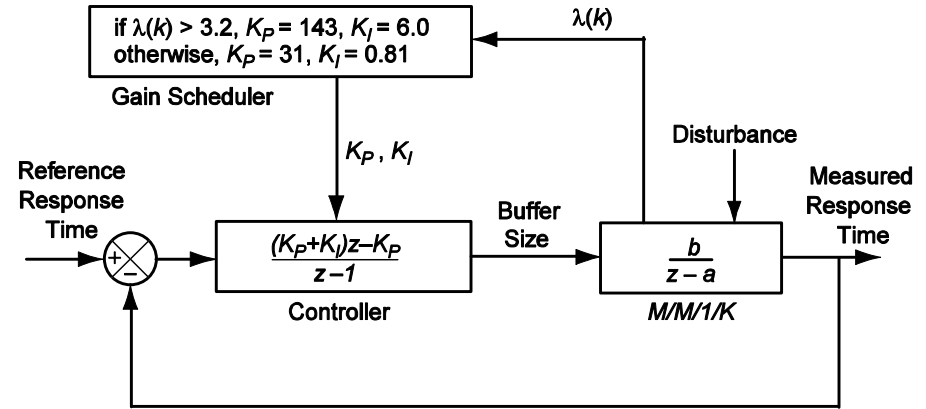
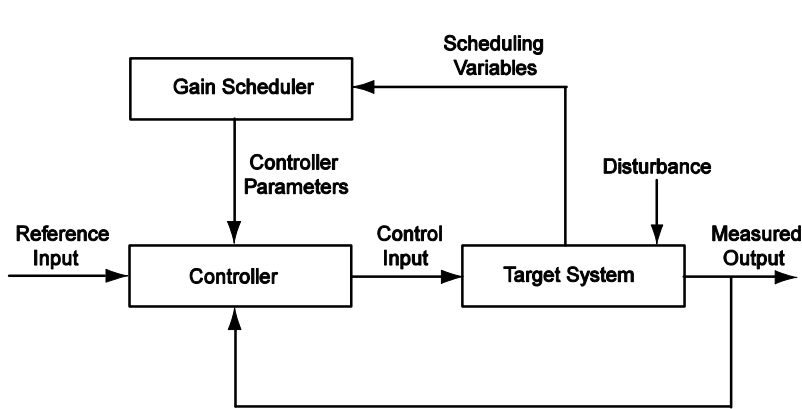
Designed using low arrival rates



Gain Scheduling

- Addresses situations in which model changes
- Key concepts
 - ❖ Scheduling variable: measures environmental effects that determine the model to use
 - ❖ Gain scheduler: selects the model

Structure of Gain Scheduling

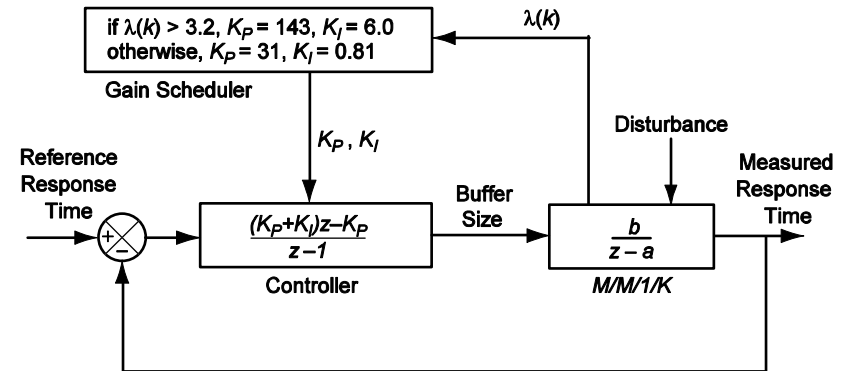
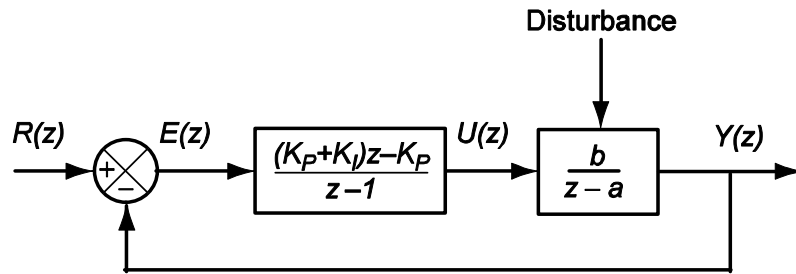


Principles for developing gain schedulers

1. Identify the variables that characterize how the target system changes
2. Develop rules that determine which control gains to use with which values of scheduling variables. Conceptually, gain scheduler indexes into a table of the form:

Rule 1	1 st Gains
Rule 2	2 nd Gains
...	...
Rule n	n-th Gains

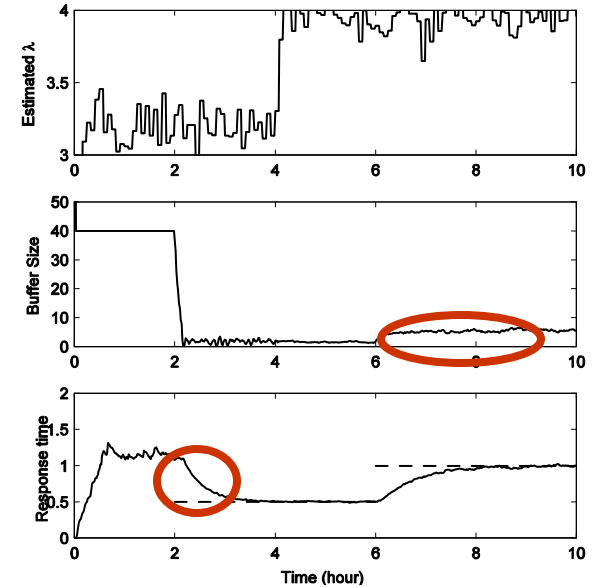
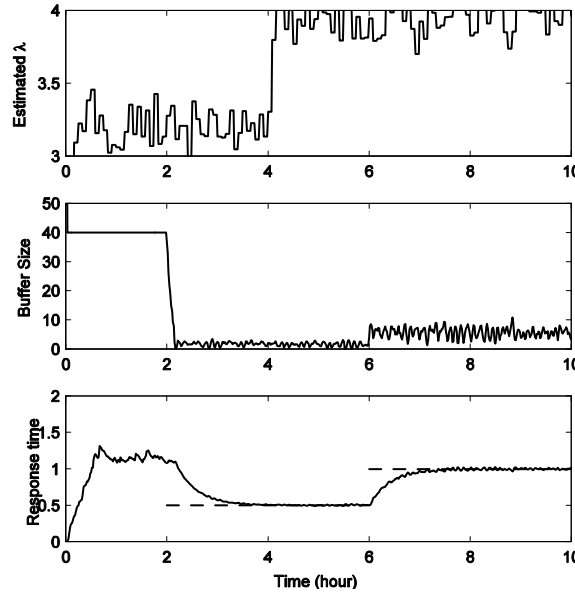
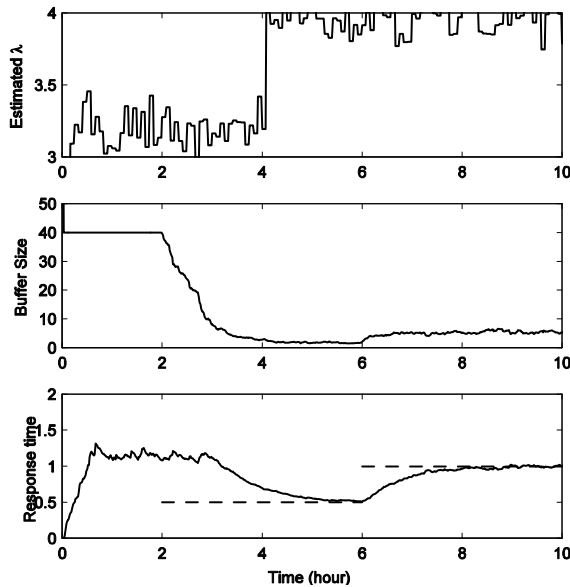
Performance of Gain Scheduling



Designed using high arrival rates

Designed using low arrival rates

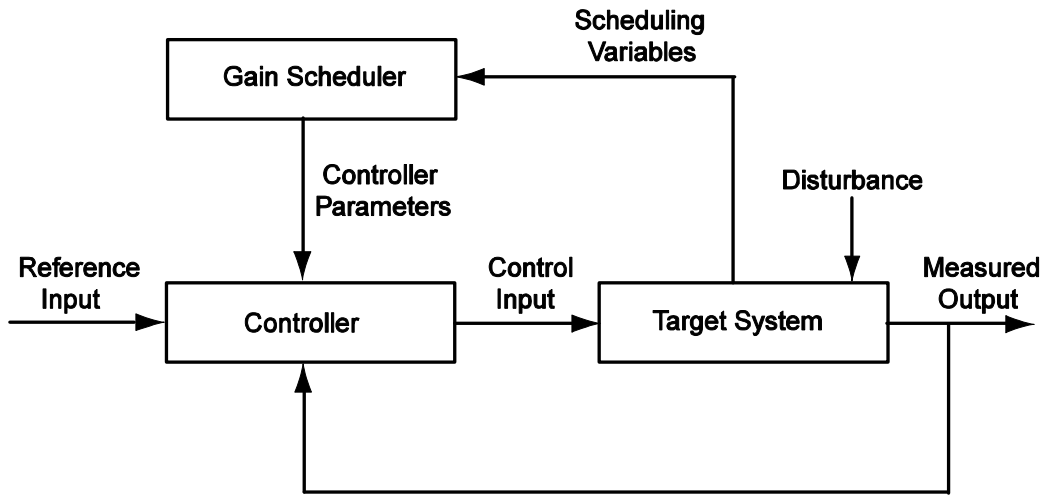
Gain Scheduling



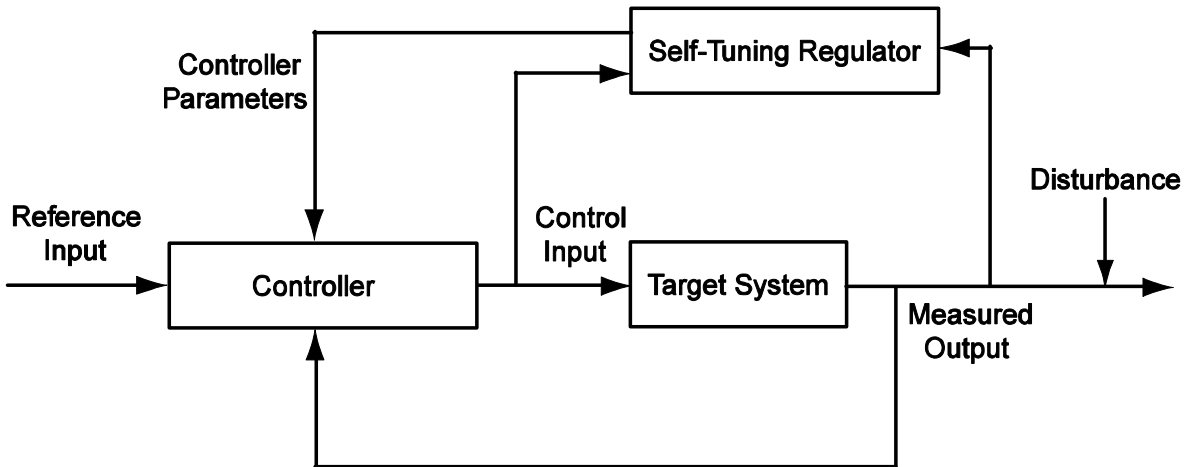
Self-Tuning Regulator (STR)

- Issue with gain scheduling
 - ❖ Discrete set of controllers
- Self-tuning regulators
 - ❖ Computes a continuous set of gains
 - ❖ Based on updated model of the target system

Structure of Self-Tuning Regulators

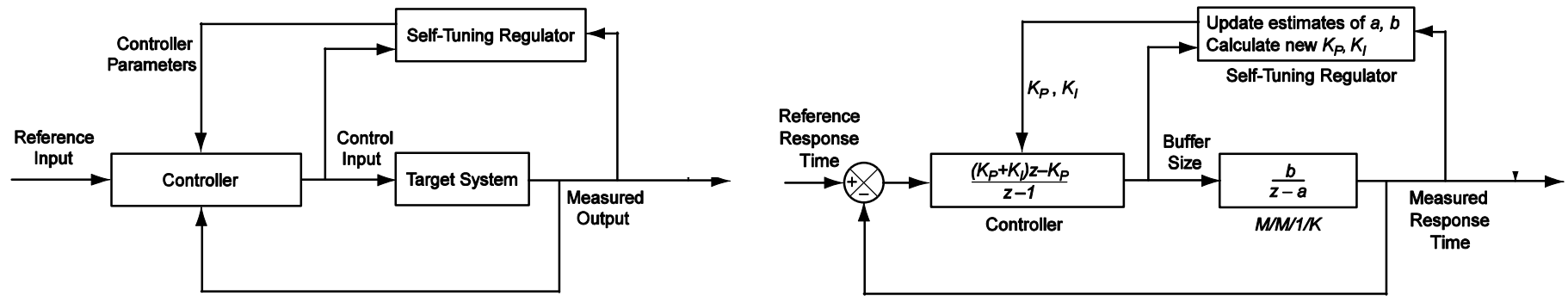


Gain Scheduler



STR

Structure of Self-Tuning Regulators



Principles for developing self-tuning regulators

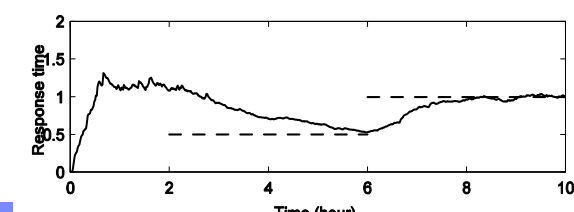
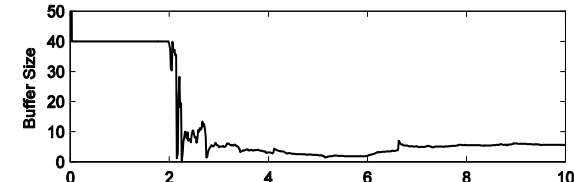
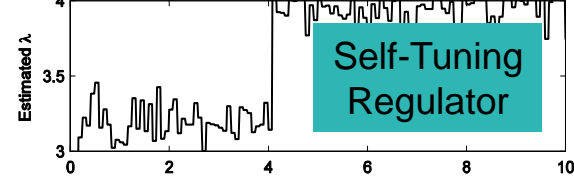
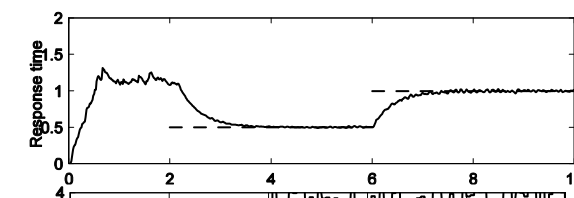
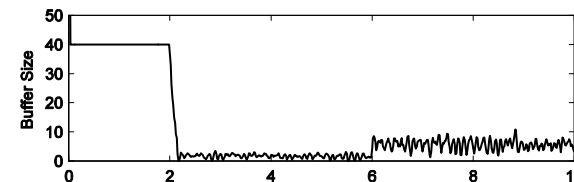
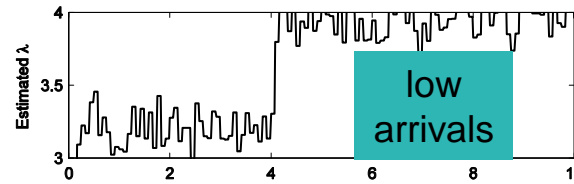
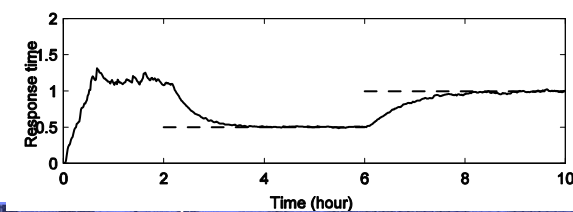
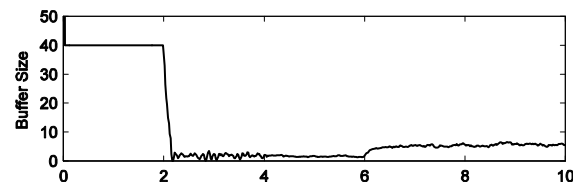
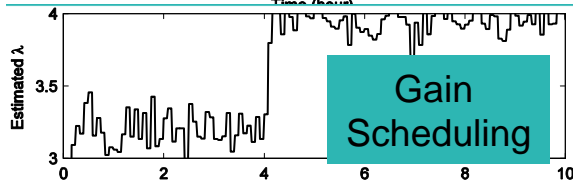
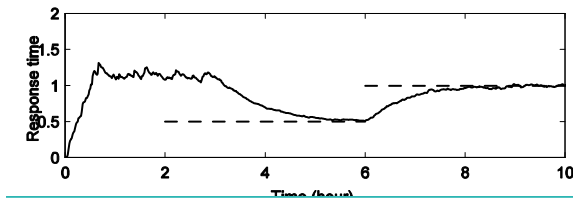
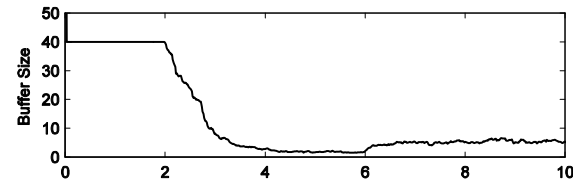
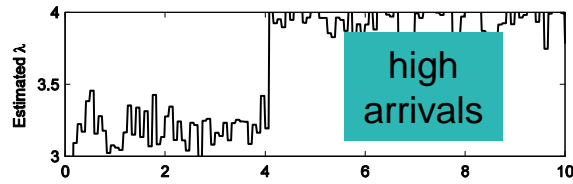
1. Express control gains in terms of the a_n and b_m and desired poles (p_1, p_2).
2. Use recursive least squares (or other techniques) to estimate a_n and b_m on-line
3. Compute new control gains whenever the a_n and b_m are updated

Example for a PI controller:

$$K_P = \frac{a - p_1 p_2}{b}$$

$$K_I = \frac{1 + p_1 + p_2 + p_1 p_2}{b}$$

Performance of Self-Tuning Regulator

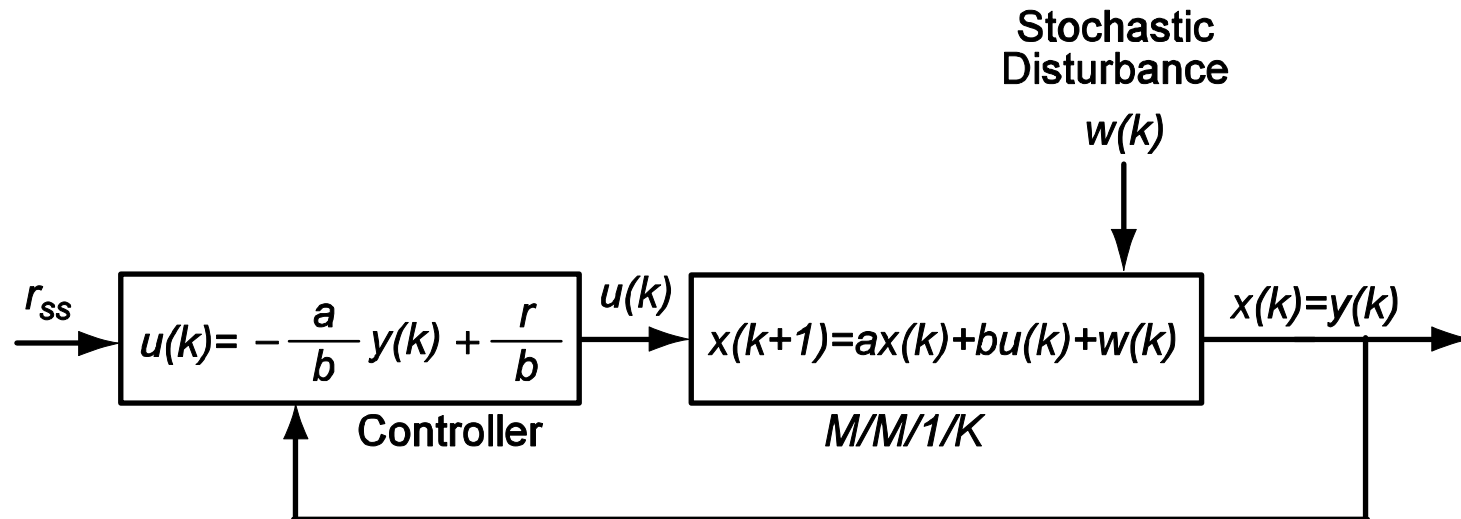
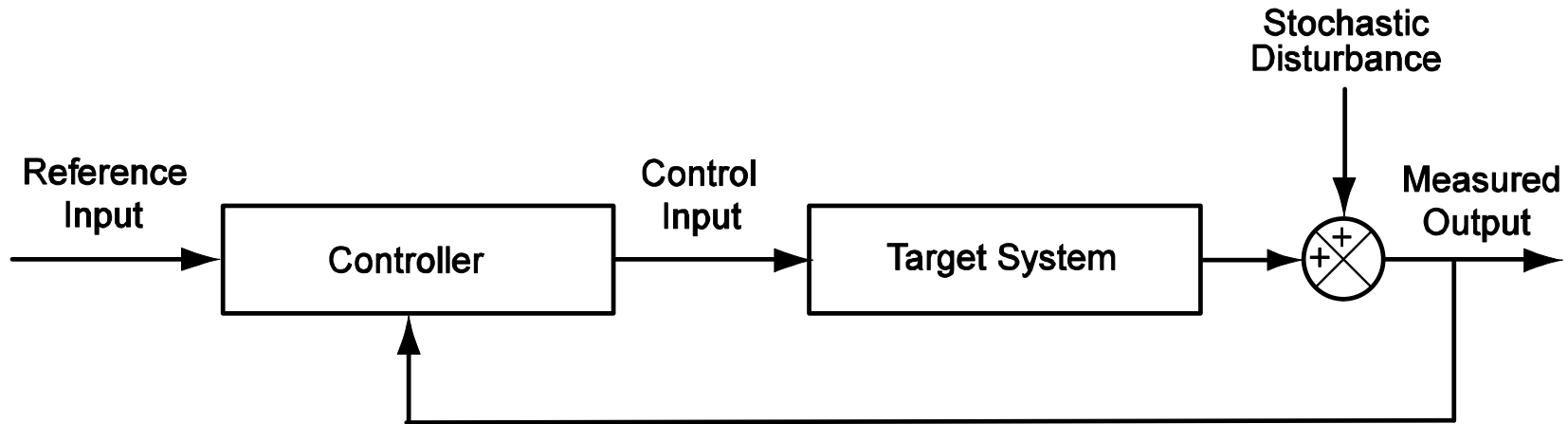


- STR is slower than gain scheduling
- But STR is easier to design

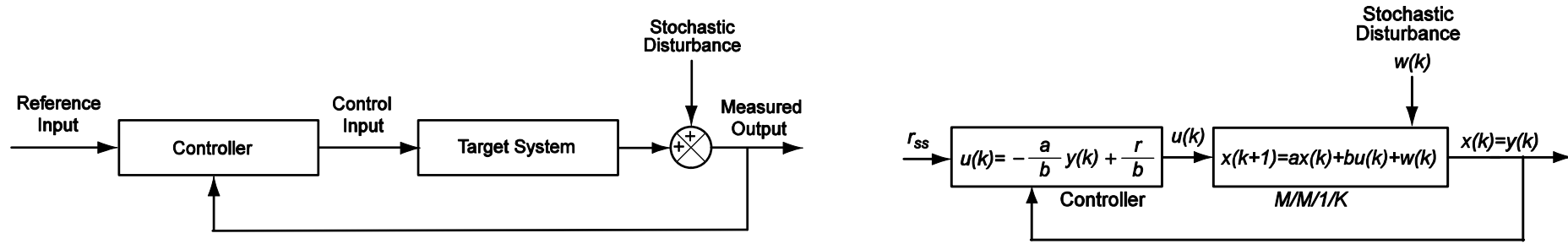
Minimum Variance Control (MVC)

- Metrics of computing systems are often dominated by stochastics
- MVC provides an explicit way to control variance

Structure of Minimum Variance Control



Structure of Minimum Variance Control



$y(k+1) = ay(k) + bu(k) + w(k)$; $w(k)$ is a random variable, $E[y(k)] = r_{ss}$

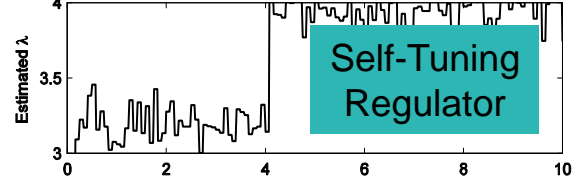
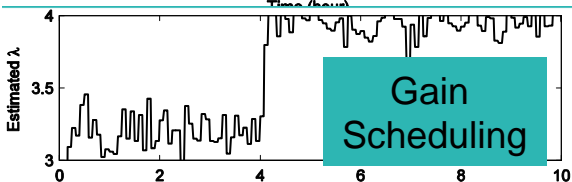
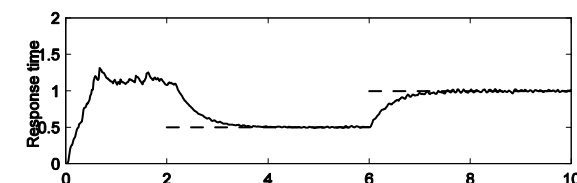
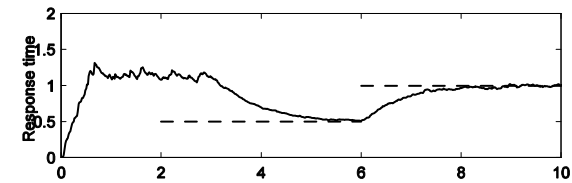
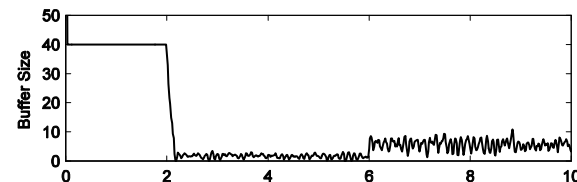
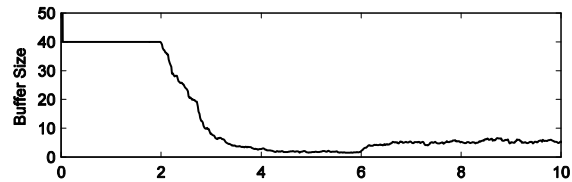
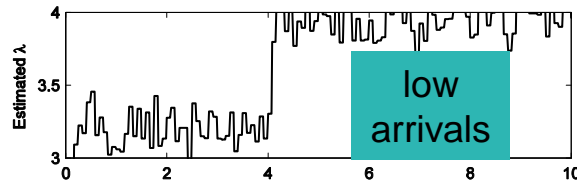
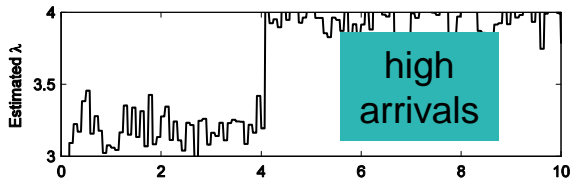
$$\begin{aligned} \text{var}(y(k+1)) &= E(y(k+1) - E(y(k+1)))^2 \\ &= E(ay(k) + bu(k) + w(k) - r_{ss})^2 \\ &= E(ay(k) + bu(k) - r_{ss})^2 + \sigma_{ss}^2 \end{aligned}$$

$$u(k) = \frac{r_{ss} - ay(k)}{b}, \text{ minimizes } \text{var}(y(k+1))$$

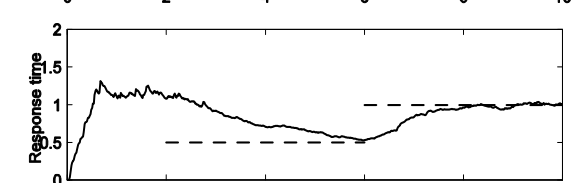
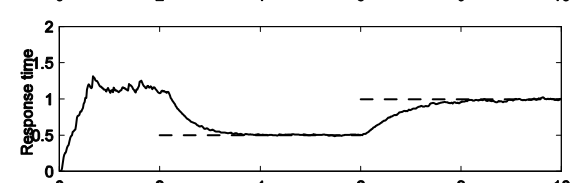
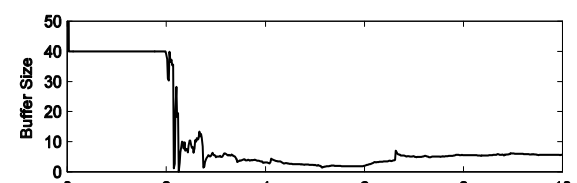
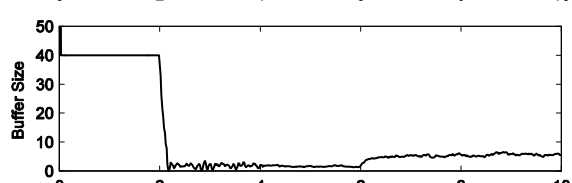
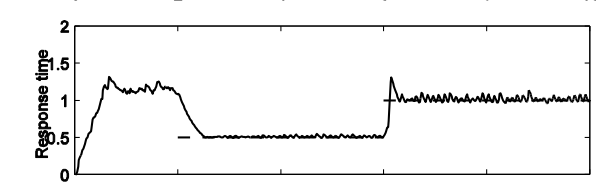
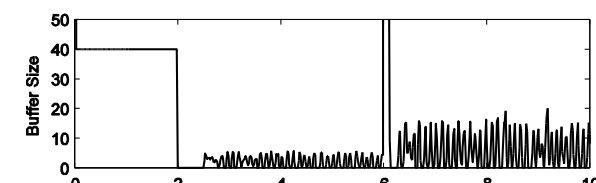
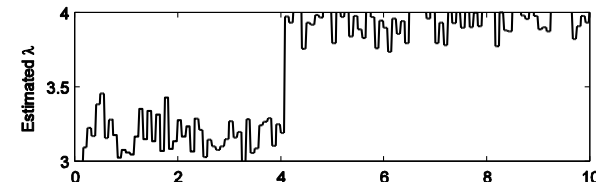
Principles for developing minimum variance controllers

1. Express control gains in terms of the a_n and b_m
2. Use recursive least squares (or other techniques) to estimate a_n and b_m on-line
3. Compute new control gains whenever the a_n and b_m are updated

Performance of Minimum Variance Control



Minimum Variance Controller



Time (hour)

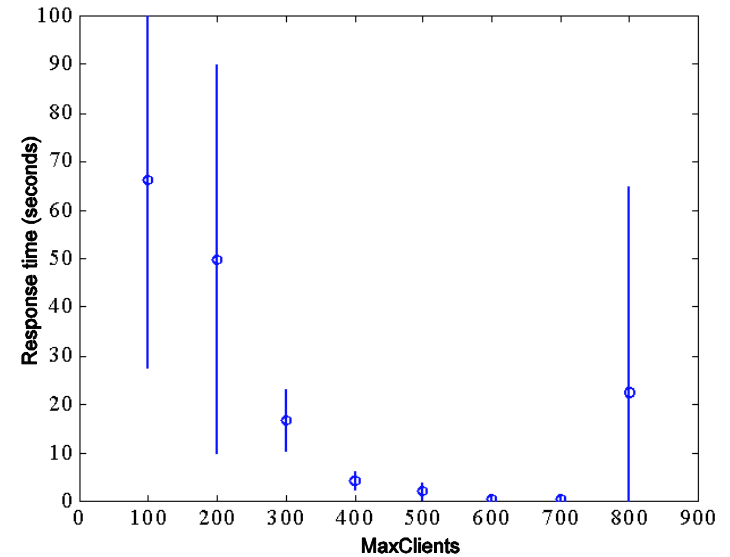
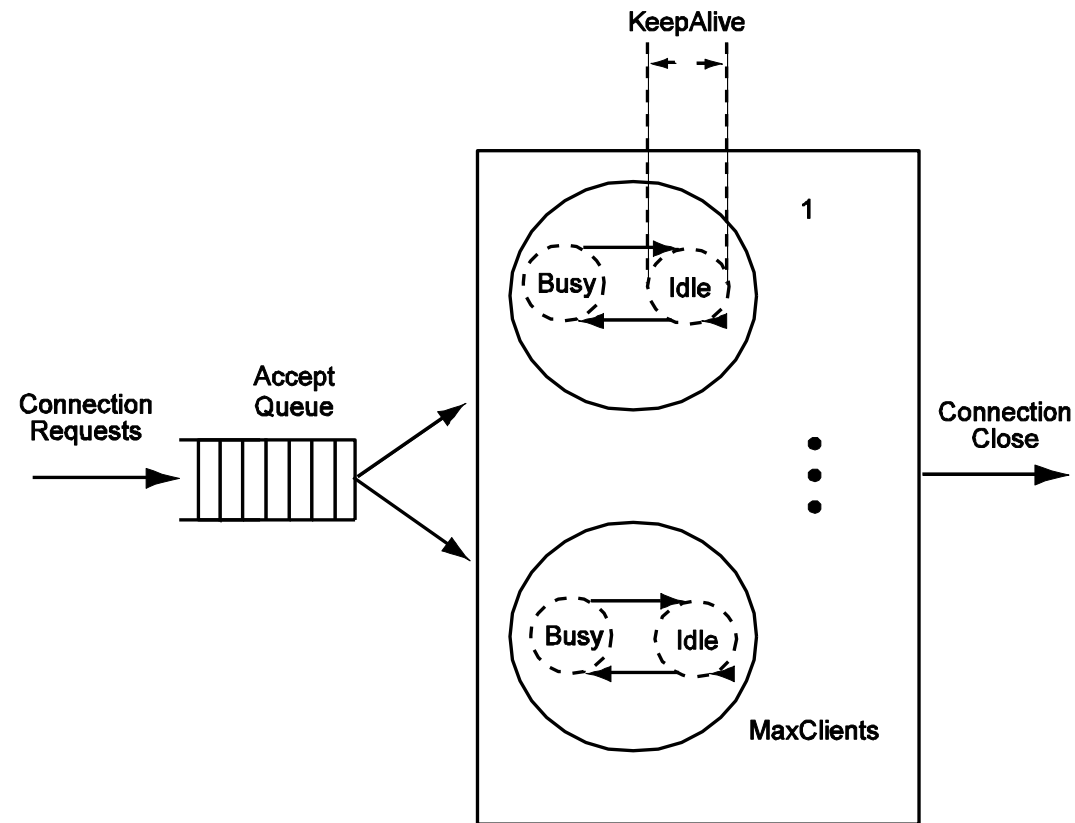
Time (hour)

Time (hour)

Fuzzy Control

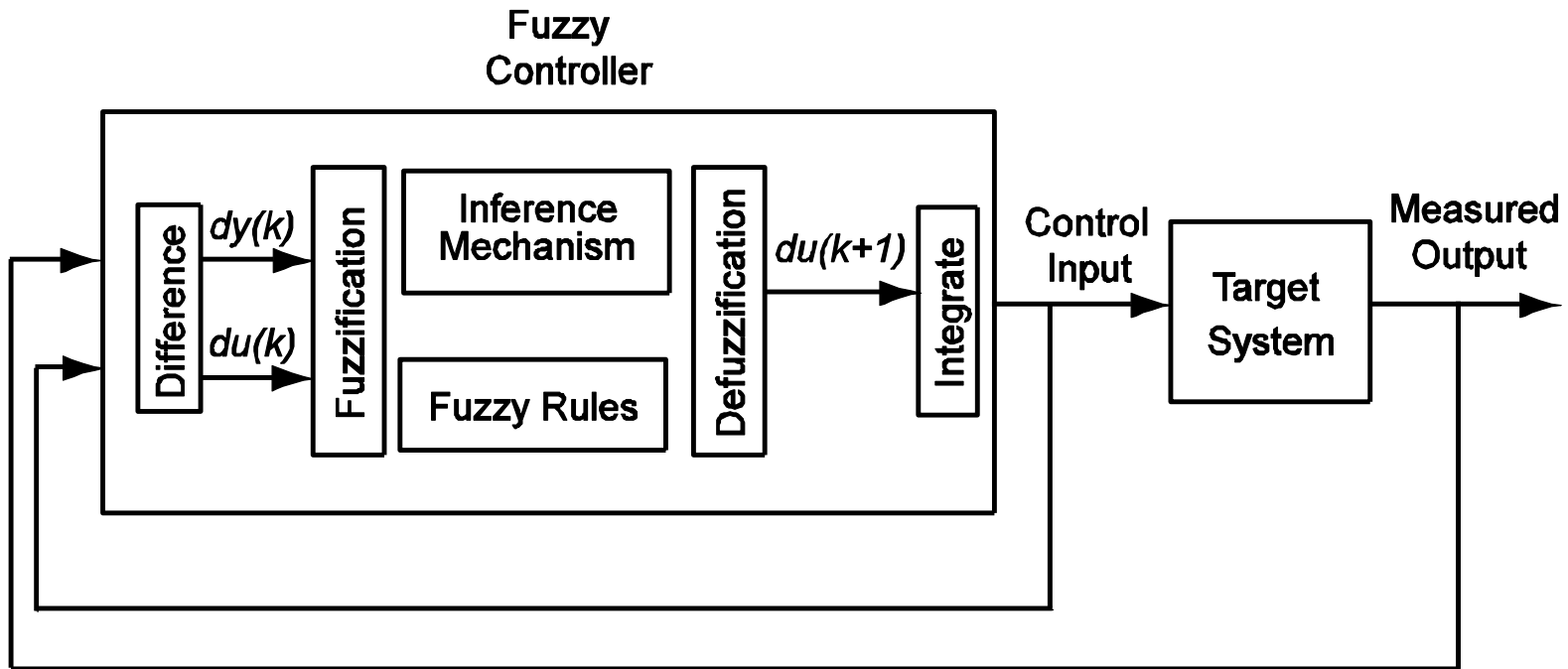
- Simplified modeling target system
- Address optimization rather than regulation

The Control Problem



Control objective
Select MaxClients that minimizes response time

Operation of Fuzzy Control



Difference: Compute change

Fuzzification: Translate into linguistic value

Inference mechanism: Interpret fuzzy rules

Fuzzy rules: Express how control input changes as other linguistic variables change

Defuzzification: Translate into quantitative values

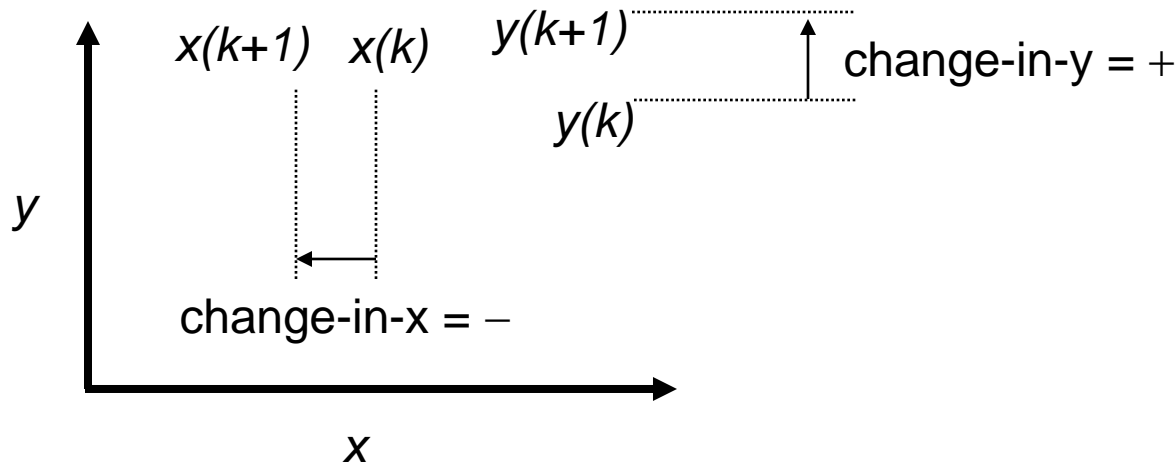
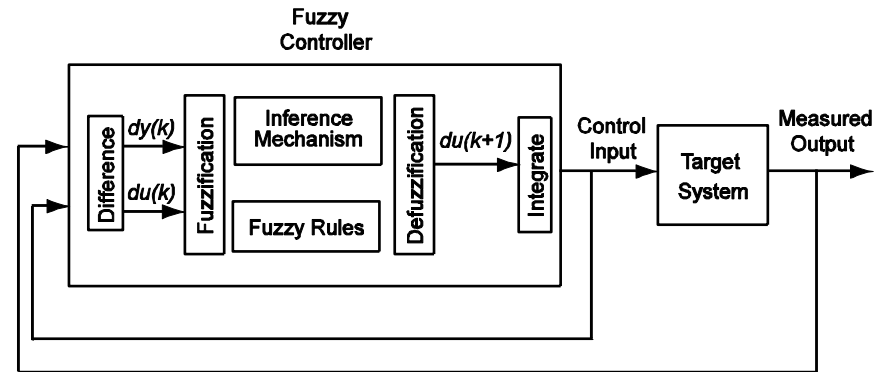
Integrate: Compute non-differenced values

Linguistic Variables

Linguistic variables take on categorical values

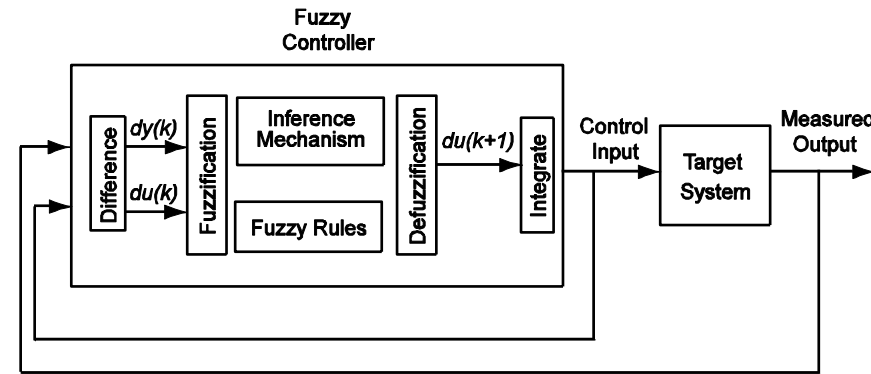
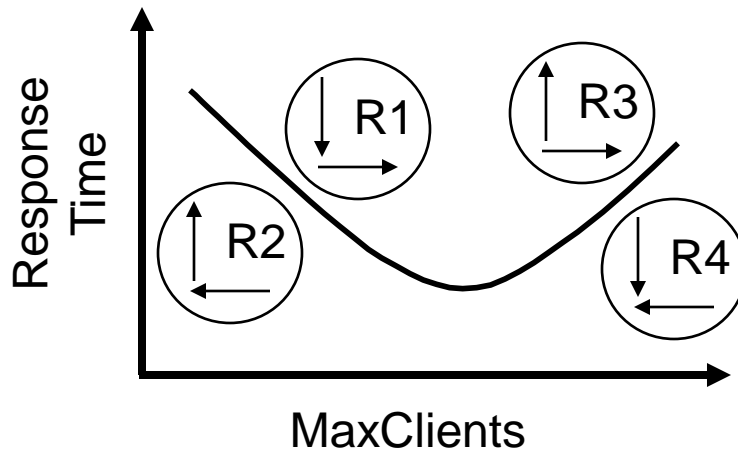
Ex 1: positive, negative

Ex 2: small, medium, large



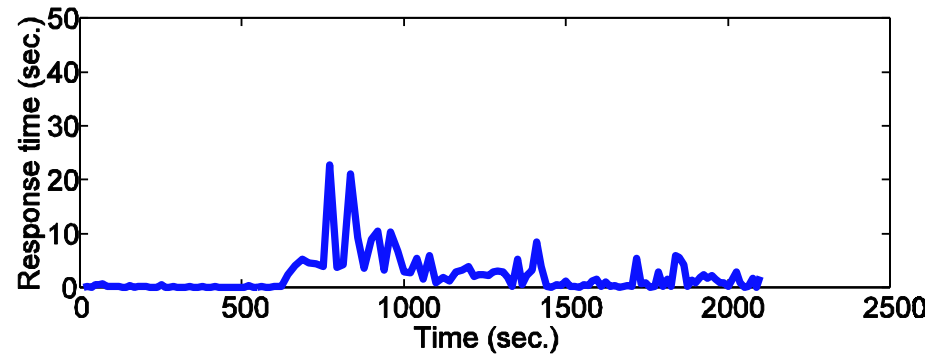
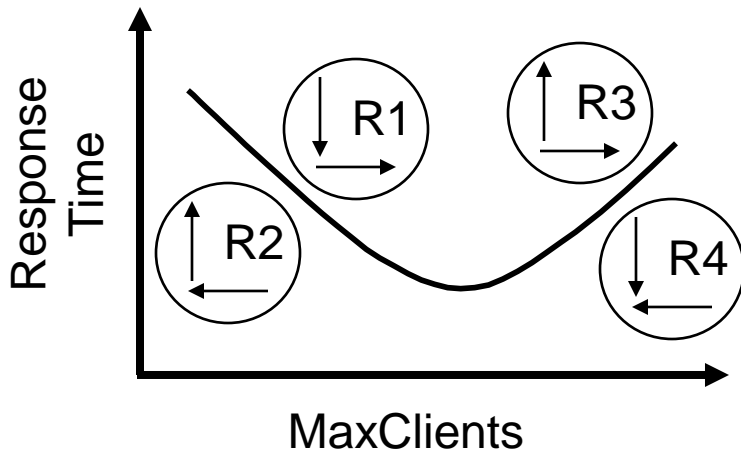
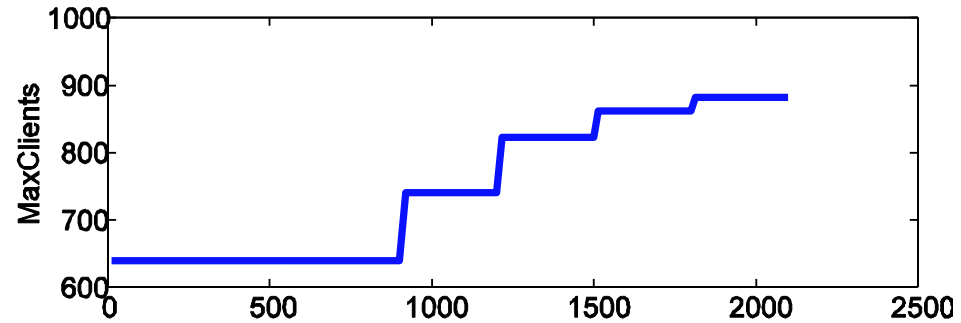
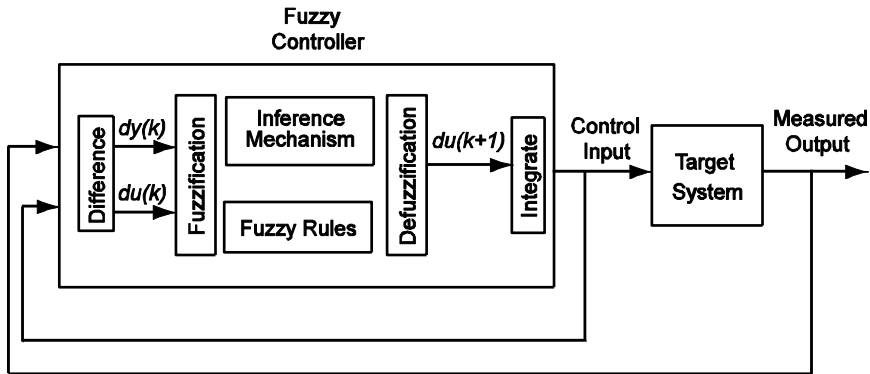
Linguistic variables provide a quality description of the system
Linguistic values are ordinal with a small number of distinct value
Ex 1: $x(k)=45$, $x(k+1)=30$ → change-in-x = negative

Fuzzy Rules



- R1: If change-in-response-time is negative and last change-in-MaxClients was positive
Then increase MaxClients
- R2: If change-in-response-time is positive and last change-in-MaxClients was negative
Then increase MaxClients
- R3: If change-in-response-time is positive and last change-in-MaxClients was positive
Then decrease MaxClients
- R4: If change-in-response-time is negative and last change-in-MaxClients was negative
Then decrease MaxClients

Operation of Fuzzy Control



Which rule(s) are being applied?

Summary

- Gain scheduling
 - ❖ Use scheduling variables to select among multiple controllers
- Self-tuning regulator
 - ❖ Continuous adjustment of controller gains based on updated model of target system
- Minimum variance controller
 - ❖ Control input compensates for variability
- Fuzzy control
 - ❖ Use rules to optimize performance