

Linear Quadratic Gaussian Control with Quantized Feedback

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Abstract—This paper studies a generalized linear quadratic Gaussian (LQG) control problem subject to the constraint that the feedback signal is quantized with a fixed bit rate. We show that state feedback control, state estimation and quantization can not be fully separated in general. Only a weak separation principle holds which converts the quantized LQG control problem into a quantized state estimation problem. We show that under high resolution quantization and the assumption that the output dimension does not exceed the input dimension, full separation of state feedback control, state estimation and quantization can be achieved.

I. INTRODUCTION

Quantized feedback control has received a lot of attention in recent years, due to the overwhelming need for network based control systems. This proposes many new challenges to the seemingly well-established linear control theory in questioning how to redesign control laws suitable for a networked environment. In this paper, we focus on the so-called *quantized LQG control* problem which is generalized from the standard LQG problem in discrete time but with the constraint that the feedback channel is a digital link with a fixed bit rate. We first look back at the history of the research on this problem and discuss many attempts to generalize the separation principle, some dated back to early 1960's. We point out that many of these generalizations contain technical errors and/or misinterpretations. This leads us to a number of results on quantized LQG control, as briefed below:

1) A *weak separation principle* holds which states that optimal quantized LQG control can be achieved by separately designing state estimation, state feedback control and quantization. However, the separation is *weak* in two ways: i) The quantization criterion depends on the control cost function; ii) More seriously, optimal quantization can not be done by separately minimizing the quantization errors at different time instants. These weaknesses imply that optimal design for quantized LQG control is very complex numerically and is in huge contrast with the classical separation principle where state estimation is independent of the state feedback control and state estimation at each time instant can be done recursively without considering the future evolution of the system dynamics.

2) The consequence of the weak separation principle is that the quantized LQG problem becomes a *quantized state estimation* problem. In this problem, the output signal of a system needs to be quantized by a fixed rate quantizer and the quantized information is used to construct an estimate of a linear function of the state of the system, the desired

control signal in our case, in a way to minimize a given distortion function. We point out that this can be viewed as a *generalized vector quantization* problem. We then use a linear predictive coding (LPC) type of approach to show that, under high resolution quantization and some mild rank condition, optimal quantization is done by using a memoryless quantizer. Using memoryless quantizers means that quantization can be done by considering each input sample separately. This result, together with the weak separation principle above, shows that a *full* separation principle holds for quantized LQG control under high resolution quantization and the mild rank condition. This rank condition essentially requires the dimension of output not to exceed the dimension of the input, which holds in particular for single-input-single-output systems.

II. PROBLEM FORMULATION

The quantized LQG problem we study is the same as the standard LQG control problem but with the constraint that the feedback signal must be quantized and transmitted over a digital link with a fixed bit rate, as depicted in Figure 1.

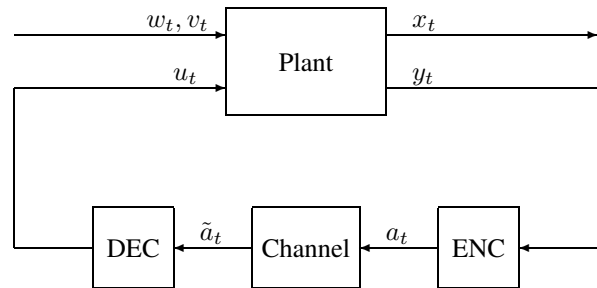


Fig. 1. Quantized LQG Control System

The system we consider is a discrete-time model given by

$$\begin{aligned} x_{t+1} &= Ax_t + Bu_t + w_t \\ y_t &= Cx_t + v_t \end{aligned} \quad (1)$$

where $x_t \in \mathbb{R}^n$ is the state, $u_t \in \mathbb{R}^m$ is the control input, $y_t \in \mathbb{R}^p$ is the measured output, $w_t \in \mathbb{R}^n$ and $v_t \in \mathbb{R}^p$ are independent Gaussian random distributions with zero mean and covariances $W_t > 0$ and $V_t > 0$, respectively, and the initial state x_0 is also assumed to be an independent zero-mean Gaussian distribution with covariance Σ_0 .

In the sequel, we denote $z^t = \{z_0, z_1, \dots, z_t\}$.

The communication channel we consider in this paper is assumed to be a memoryless and error-free channel with a fixed transmission rate of R bits per sample. The output

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signal y_t needs to be encoded first (as indicated by the ENC block in Fig 1) before transmission, and the received signal is decoded which is then used to construct a control signal u_t (as indicated by the DEC block in Fig. 1).

The encoder is required to be a causal mapping from the measured signal y_t , i.e.,

$$a_t = \alpha_t(y^t | a^{t-1}) \quad (2)$$

where $\alpha(\cdot)$ takes values in a finite alphabet set \mathcal{A} with size of 2^R . Without loss of generality, we take $\mathcal{A} = \{1, 2, \dots, 2^R\}$.

Similarly, the decoder is required to be a causal mapping from the received quantized signal, i.e.,

$$u_t = \beta_t(\tilde{a}_t | \tilde{a}^{t-1}) \quad (3)$$

where \tilde{a}_t is the received version of a_t . Because the channel is error free, $\tilde{a}_t = a_t$, thus (3) can be rewritten as

$$u_t = \beta_t(a_t | a^{t-1}) \quad (4)$$

We are interested in the following linear quadratic cost:

$$J = \mathcal{E} \left[x_T' Q_T x_T + \sum_{t=0}^{T-1} x_t' Q_t x_t + 2u_t' H_t x_t + u_t' S_t u_t \right] \quad (5)$$

where $\mathcal{E}[\cdot]$ is the expectation operator and $Q_t = Q_t'$, $S_t = S_t'$ and H_t are weighting matrices with

$$S_t > 0, \quad Q_t - H_t S_t^{-1} H_t' \geq 0 \quad (6)$$

for all $t = 0, 1, \dots, T-1$ and $Q_T = Q_T' \geq 0$.

The problem of *quantized LQG control* is to jointly design the quantizer and controller (or encoder and decoder) to minimize the cost J , under the bit rate constraint.

III. LITERATURE REVIEW

It is interesting to know that the quantized LQG control problem, with a virtually identical problem formulation as in Section II, has been actively studied for a long time. Lewis and Tou [6] (1965), Meier [7] (1965) and a monograph by Tou [8] (1963) were perhaps the earliest attempts on this problem. Larson [9] (1967) for the first time claimed that the well-known separation principle for LQG control can be generalized to quantized LQG control. But their claim is incorrect [9]. Fischer [11] (1982) revisited the quantized LQG control problem. He correctly pointed out that the optimal quantizer must be time-varying. By allowing time-varying quantization, Fisher claimed that the separation of control, estimation and quantization indeed holds. More specifically, he claimed that the optimal quantized LQG problem is solved by *separately*

- 1) performing the optimal state estimation (Kalman filtering) to produce a state estimate \hat{x}_t ;
- 2) generating the optimal control $u_t = K_t \hat{x}_t$ to the standard LQG problem;
- 3) quantizing u_t to minimize a weighted quantization distortion $\mathcal{E}[(u_t - u_t^q)' \Omega_t (u_t - u_t^q)]$ for some weighting matrix Ω_t dependant on the cost function, where u_t^q is the quantized version of u_t .

Borkar and Mitter [1] (1997) approached the quantized LQG control problem under a slightly different setting (by assuming the full state being measured without noise, but allowing a certain type of transmission errors). It is claimed in [1] that if, instead of the output, an “innovation process” is encoded and transmitted, control, estimation and quantization can be separately designed to achieve optimal performance. It should be noted that the separation is conditioned on the specific choice of the quantization scheme (i.e., quantization of a particular “innovation process”). The paper did not discuss whether such a choice is optimal or not. Also, this method does not apply to unstable systems [2].

In the work of Tatikonda, Sahai and Mitter [2] (2004), the quantized LQG control problem is revisited once again also under the assumption of full state being measured. By using the work of Bar-Shalom and Tse [13] on the so-called *neutrality* (or *no dual effect*), a separation result is given in [2]. In the work of Matveev and Savkin [3] (2004), a restrictive decoder, called memoryless decoder for which (4) reduces to $u_t = \beta_t(a_t)$, is used for quantized LQG control. It was shown in [3] that if using a memoryless decoder, separation of state feedback control, state estimation and quantization holds. We note that the use of memoryless decoders can degrade the control performance.

Despite all these claims, we will show via an example that the separation principle breaks down for quantized LQG control. That is, strictly speaking, the optimal control law can not be separated into *independent* state feedback control, state estimation and quantization problems. We point out that the lack of separation for quantized LQG has been recognized by, Bao *et. al.* [5] (2008), although no explicit examples are shown there.

IV. SEPARATION PRINCIPLE AND LACK OF IT

The core of the classical LQG control theory is the well-known separation principle which states that the optimal controller is given by $u_t = K_t \hat{x}_t$, where K_t is the optimal control gain assuming that the true state is known, and \hat{x}_t is the optimal estimate of the state x_t based on y^t . An important question to ask, in the presence of a bit rate constraint, is whether the separation principle generalizes or not.

We first recall the optimal control solution for K_t below:

$$\begin{aligned} K_t &= -(S_t + B' P_{t+1} B)^{-1} (B' P_{t+1} A + H_t) \\ P_t &= Q_t + A' P_{t+1} A - K_t' (S_t + B' P_{t+1} B) K_t \end{aligned} \quad (7)$$

with $P_T = Q_T$, and the optimal J for state feedback is [14]

$$J_{LQ} = \text{tr}(P_0 \Sigma_0) + \sum_{t=0}^{T-1} \text{tr}(W_t P_{t+1}) \quad (8)$$

It is also well known (see, e.g., [15]) that the optimal state estimate \hat{x}_t is obtained by the following Kalman filter:

$$\begin{aligned} \hat{x}_t &= \hat{x}_{t|t-1} + E_t C' V_t^{-1} (y_t - C \hat{x}_{t|t-1}) \\ \hat{x}_{t+1|t} &= A \hat{x}_t + B u_t \end{aligned} \quad (9)$$

with $\hat{x}_{0|-1} = \mathcal{E}[x_0] = 0$, where

$$E_t = \mathcal{E}[(x_t - \hat{x}_t)(x_t - \hat{x}_t)'] \quad (10)$$

is the state estimation error covariance given by:

$$\begin{aligned} E_t &= E_{t|t-1} - E_{t|t-1}C'(CE_{t|t-1}C' + V_t)^{-1}CE_{t|t-1} \\ E_{t+1|t} &= AE_tA' + W_t \end{aligned} \quad (11)$$

with $E_{0|-1} = \Sigma_0$. The optimal cost of J becomes [15]

$$J_{\text{LQG}} = J_{\text{LQ}} + \sum_{t=0}^{T-1} \text{tr}(K_t'\Omega_t K_t E_t) \quad (12)$$

where

$$\Omega_t = S_t + B'P_{t+1}B \quad (13)$$

A. Weak Separation of Quantized LQG Control

Returning to the quantized LQG control problem, we have the following basic result:

Theorem 4.1: Consider the quantized LQG control problem for the system (1), the cost function (5) and R -bit fixed-rate quantization. Denote

$$z_t = K_t \hat{x}_t \quad (14)$$

and its quantized version by z_t^q . Then, optimal quantized LQG control is achieved by choosing the encoder (sequence) $\{\alpha_t\}$ to minimize the following distortion function:

$$D = \sum_{t=0}^{T-1} \mathcal{E}[(z_t - z_t^q)'\Omega_t(z_t - z_t^q)] \quad (15)$$

The corresponding optimal controller and cost function are given by, respectively,

$$u_t = z_t^q \quad (16)$$

$$\min J = J_{\text{LQG}} + \min D \quad (17)$$

Moreover, given any encoder $\{\alpha_t\}$ in (2), the optimal solution to u_t is given by

$$u_t = \mathcal{E}[K_t \hat{x}_t | a^t] = K_t \mathcal{E}[\hat{x}_t | a^t] \quad (18)$$

Proof: The proof is essentially borrowed from [11]. Using the standard dynamic programming technique [15], the cost function J can be rewritten as

$$J = J_{\text{LQ}} + \sum_{t=0}^{T-1} \mathcal{E}(K_t x_t - u_t)'\Omega_t(K_t x_t - u_t)$$

Rewriting

$$K_t x_t = K_t \hat{x}_t + K_t(x_t - \hat{x}_t)$$

and using (10), we get

$$J = J_{\text{LQG}} + D + 2 \sum_{t=0}^{T-1} \mathcal{E}[(K_t \hat{x}_t - u_t)'\Omega_t(x_t - \hat{x}_t)]$$

It is a well-known fact [15] that $x_t - \hat{x}_t$ is uncorrelated to \hat{x}_t and y^t . Since they are all Gaussian, $x_t - \hat{x}_t$ is independent of \hat{x}_t and y^t and hence independent of u_t too because the latter depends only on y^t . Therefore, the last term in J above is zero and we arrive (17). The equation (18) is easily obtained by minimizing the term $\mathcal{E}[(z_t - u_t)'\Omega_t(z_t - u_t)]$ in D , conditioned on a^t . \square

The next result shows that the quantized LQG problem is equivalent to a quantized state estimation problem. For this purpose, we consider the open-loop system of (1) as follows:

$$\begin{aligned} \tilde{x}_{t+1} &= A\tilde{x}_t + w_t \\ \tilde{y}_t &= C\tilde{x}_t + v_t \end{aligned} \quad (19)$$

It is clear that x_t and \tilde{x}_t are related by

$$x_t = \tilde{x}_t - \sum_{i=0}^{t-1} B u_i \quad (20)$$

Consider the following distortion function

$$\tilde{D} = \sum_{t=0}^{T-1} \mathcal{E}(\tilde{x}_t - \tilde{x}_t^q)'\Pi_t(\tilde{x}_t - \tilde{x}_t^q) \quad (21)$$

where $\Pi_t \geq 0$, \tilde{x}_t^q is the quantized \tilde{x}_t and the associated encoder is given by

$$a_t = \tilde{\alpha}_t(\tilde{y}_t | a^{t-1}) \quad (22)$$

which is a rate- R encoder. The quantized state estimation problem is to find an encoder (22) such that \tilde{D} is minimized.

Theorem 4.2: Consider the quantized LQG problem for the system (1) with the cost function (5) and fixed bit rate R . Define

$$\Pi_t = K_t'\Omega_t K_t \quad (23)$$

and let $\{\tilde{\alpha}_t(\cdot)\}$ be the optimal encoder that minimizes the distortion function (21) for the associated quantized state estimation problem. Then, the optimal encoder (2) for the quantized LQG problem is given by

$$\alpha_t(y_t | a^{t-1}) = \tilde{\alpha}_t(\tilde{y}_t | a^{t-1}) \quad (24)$$

with

$$\tilde{y}_t = y_t - \sum_{i=0}^{t-1} C B u_i \quad (25)$$

Moreover, the minimum cost for the quantized LQG problem is given by

$$\min J = J_{\text{LQG}} + \min \tilde{D} \quad (26)$$

and

$$x_t^q = \tilde{x}_t^q + \sum_{i=0}^{t-1} B u_i = \mathcal{E}[\tilde{x}_t | a^t] + \sum_{i=0}^{t-1} B u_i \quad (27)$$

Proof: The proof follows from Theorem 4.1 and two simple facts below: 1) y_t is linear in u^{t-1} ; 2) $u_t = K_t x_t^q$ with x_t^q fully determined by a^t . These two facts collectively mean that $y^t | a^t$ and $\tilde{y}_t | a^t$ possess the same information. Hence, we can encode $\tilde{y}_t | a^t$ instead of $y_t | a^t$ and construct x_t^q from \tilde{x}_t^q as in (27) without affecting the distortion. \square

B. Lack of Separation for Quantization

From Theorems 4.1-4.2, we understand that the quantized LQG control problem boils down to quantizing the sequence $\{z_t\}$ (or $\{\hat{x}_t\}$). We see that the distortion function D depends on the cost function J , but the relevant parameters K_t and Ω_t can be pre-computed and in the steady state they are constant. Thus, the next question is whether the quantization of $\{z_t\}$

can be further separately so that each z_t can be separately quantized. This question is made more precise below.

Denoting

$$D_t = \mathcal{E}[(z_\tau - u_\tau)' \Omega_\tau (z_\tau - u_\tau)] \quad (28)$$

then the distortion function can be split into two terms:

$$D = \sum_{\tau=0}^{t-1} D_\tau + \sum_{\tau=t}^{T-1} D_\tau \quad (29)$$

The function α_t needs to be designed to minimize the second term above called the *distortion-to-go*. The specific separation question we ask is whether the optimal encoder sequence $\{\alpha_t\}$ for minimizing D can be obtained by taking each α_t separately to minimize the distortion D_t only.

Unfortunately, this type of separation is not possible, as demonstrated by the example below.

Example 4.1: The example we consider is a scalar system without any process or measurement noise:

$$\begin{aligned} x_{t+1} &= x_t + u_t, & x_0 &\sim N(0, 1) \\ y_t &= x_t \end{aligned} \quad (30)$$

where $N(0, 1)$ is the normalized Gaussian distribution (with zero mean and unity variance). The cost function is given by

$$J = \mathcal{E}[Q_1 x_1^2 + Q_2 x_2^2 + Q_3 x_3^2 + R_0 u_0^2 + R_1 u_1^2 + R_2 u_2^2] \quad (31)$$

A single-bit quantizer is to be used.

Using (14), (15) and (17), we rewrite $J = J_{\text{LQG}} + D$ with

$$D = \mathcal{E}[\Pi_0(x_0 - x_0^q)^2 + \Pi_1(x_1 - x_1^q)^2 + \Pi_2(x_2 - x_2^q)^2]$$

Note that $\{\Pi_t\}$ is a function of $\{Q_t\}$ and $\{R_t\}$. Conversely, we can choose $\{Q_t\}$ and $\{R_t\}$ to make any positive $\{\Pi_t\}$ we want. In particular, we will take $\Pi_0 = \Pi_1 = 1$ and leave $\Pi_2 > 0$ as a free parameter. Defining

$$\begin{aligned} \rho_0 &= x_0^q \\ \rho_1 &= x_1^q - K_0 x_0^q \\ \rho_2 &= x_2^q - K_1 x_1^q - K_0 x_0^q \end{aligned}$$

and using $x_{t+1} = x_t + K_t x_t^q$, D can be rewritten as

$$D = \mathcal{E}[(x_0 - \rho_0)^2 + (x_0 - \rho_1)^2 + \Pi_2(x_0 - \rho_2)^2] \quad (32)$$

Therefore, for this particular example, the quantized LQG problem becomes a quantization problem for $x_0 \sim N(0, 1)$ with distortion in (32). We can view $\{\rho_t\}$ as a sequence of successive quantized estimates of x_0 , i.e., $\rho_t = \mathcal{E}[x_0 | a^t]$.

Figure 2 shows how the quantization works: At $t = 0$, the range of x_0 is split into two quantization intervals: $(-\infty, 0]$ and $(0, \infty)$. At $t = 1$, each of the above intervals is divided into two intervals: The interval $(0, \infty)$ is divided into $(0, i_2]$ and (i_2, ∞) , and $(-\infty, 0]$ divided into $(-\infty, -i_2]$ and $(-i_2, 0]$. At $t = 2$, each of the above intervals is further divided into two. Thus, we will have 4 intervals on the positive side: $(0, i_1]$, $(i_1, i_2]$, $(i_2, i_3]$, (i_3, ∞) , and the negative side is mirror imaged. It can be shown that this symmetric structure is optimal for any S_2 .

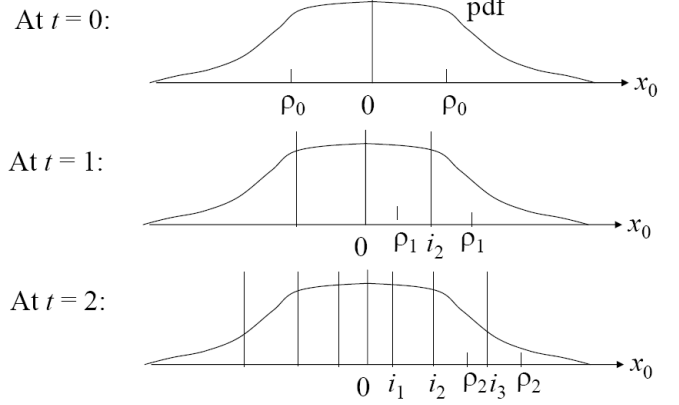


Fig. 2. Example of Quantized LQG

The separation question we asked before becomes the following: Suppose, at time t , y_t is encoded to minimize $\mathcal{E}[(x_0 - \rho_t^q)^2 | a^t]$ at each time t . Will such an encoder lead to the optimal D ? The answer turns out to be negative. If $\Pi_2 \rightarrow 0$, to minimize D , the optimal value for $i_2 = 0.9816$. This value is also optimal for minimizing D_1 (the second term in (32)). The corresponding optimal values for i_1 and i_3 are 0.4709 and 1.6942, respectively. If $\Pi_2 \rightarrow \infty$, to minimize D , the optimal value for $i_2 \rightarrow 1.05$, and the corresponding optimal values for i_1 and i_3 are 0.5006 and 1.7470, respectively. If Π_2 is very large and we use the optimal value of i_2 for minimizing D_1 , there will be some increase in the distortion (around 0.8%).

V. QUANTIZED STATE ESTIMATION

We now study the quantized state estimation problem. The system we consider is given by

$$\begin{aligned} x_{t+1} &= Ax_t + w_t \\ y_t &= Cx_t + v_t \end{aligned} \quad (33)$$

with $x_0, \{w_t\}, \{v_t\}$ being independent Gaussian random variables as before. Let \hat{x}_t be the optimal (Kalman) estimate of x_t and consider $z_t = K_t \hat{x}_t$ for some given K_t . The task of quantized state estimation is to encode $\{y_t\}$ (or $\{z_t\}$ indirectly) using (4) with fixed bit rate R to minimize the following distortion function

$$D = \sum_{t=0}^{T-1} \mathcal{E}[(z_t - z_t^q)' \Omega_t (z_t - z_t^q)] \quad (34)$$

for some given Ω_t , where z_t^q is the quantized z_t .

A. Special Case: "White" Signal

We first study a special case where $\{z_t\}$ is an independent sequence of random variables, but different distributions are allowed at different t . We may consider this sequence to be generated by (33) with $A = 0$. In this case, $z_t = K_t \hat{x}_t$ with

$$\hat{x}_t = \Sigma_t C' (C \Sigma_t C' + V_t)^{-1} y_t \quad (35)$$

We have the following simple result which shows that a memoryless quantizer is optimal, i.e., each z_t can be quantized independently. The result is somewhat surprising because in the standard quantization setting where there is no causality constraint, it is well known that memoryless quantization is only suboptimal (hence the need for vector quantization).

Theorem 5.1: Suppose $\{z_t\}$ is an independent sequence of random variables with probability density functions $\{f_t\}$. Then, the optimal quantizer that minimizes D has the following memoryless structure:

$$a_t = \alpha_t(z_t); \quad z_t^q = \mathcal{E}[z_t|a_t] \quad (36)$$

with α_t chosen to minimize

$$D_t = \mathcal{E}[(z_t - z_t^q)' \Omega_t (z_t - z_t^q)] \quad (37)$$

Proof: The independence of $\{z_t\}$ implies that the *a posteriori* probability density function of z_t is still f_t , not altered upon receiving a^{t-1} . For the same reason, quantization of z_t has no effect to the future distortion terms $D_\tau, \tau > t$. Hence, the optimal quantizer must be the one that minimizes D_t only, thus it is a memoryless quantizer. \square

B. General Case: Colored Signal

We return to the general case where $\{z_t\}$ is not an independent sequence. Motivated by Theorem 5.1, we may be tempted to consider a “whitening” approach, as depicted in Figure 3. In this approach, z_t is “whitened” first before quantization. This can be done by passing $\{z_t\}$ through a whitening filter F to generate a white sequence $\{n_t\}$ for quantization (Scheme (a)) or, alternatively, by quantizing the *innovation* signal

$$e_t = y_t - C\hat{x}_{t|t-1} \quad (38)$$

from the Kalman filter (9) directly (Scheme (b)). The quantized signal is then used to “reconstruct” the intended signal by ignoring the quantization error.

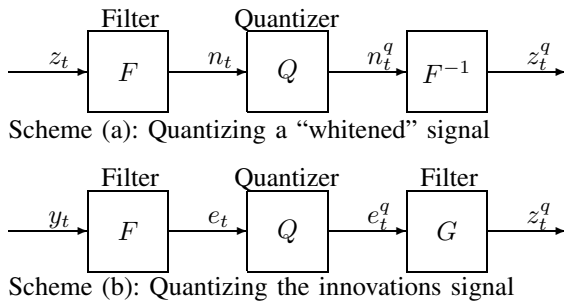


Fig. 3. The “whitening” approach to quantized state estimation

We remark that this approach has been proposed for quantized LQG control. In Borkar and Mitter [1], under the assumption that the full state is available (hence no need for state estimation), it was suggested to quantize the process noise w_t (an innovation signal), instead of the state or control signal, using a memoryless quantizer.

We show below that the whitening approach is not optimal.

Example 5.1: Let

$$z_0 = n_0; \quad z_1 = n_1 + n_0 \quad (39)$$

with n_0 and n_1 independent and uniformly distributed in $[0, 1]$. Let

$$D = \mathcal{E}[(z_0 - z_0^q)^2 + (z_1 - z_1^q)^2] \quad (40)$$

An L -level quantizer is to be used for a large L .

It is easy to “whiten” z_t to get

$$n_0 = z_0; \quad n_1 = z_1 - z_0 \quad (41)$$

If we quantize $\{n_t\}$, then, following Theorem 5.1, n_t can be quantized independently. Since u_t is uniformly distributed, a uniform quantizer is known to be optimal and the distortion is given by [17]

$$\mathcal{E}[(n_t - n_t^q)^2] = \delta^2/12 \quad (42)$$

with $\delta = 1/L$. The corresponding distortion D equals

$$\begin{aligned} D &= \mathcal{E}[(n_0 - n_0^q)^2 + (n_1 + n_0 - n_1^q - n_0^q)^2] \\ &= \mathcal{E}[2(n_0 - n_0^q)^2 + (n_1 - n_1^q)^2] = \delta^2/4 \end{aligned} \quad (43)$$

Now consider the alternative quantization scheme where $z_0 = n_0$ is quantized using a uniform quantizer as before which gives $D_0 = \delta^2/12$, but z_1 is quantized differently as follows. At time $t = 1$, $z_0^q = n_0^q$ is known to lie uniformly in $[n_0^q - \delta/2, n_0^q + \delta/2]$. Then, $z_1 = n_1 + n_0$ has probability density function shown in Figure 4 (without the offset of n_0^q). Let $[n_0^q - \delta/2, n_0^q + \delta/2]$ and $[1 + n_0^q - \delta/2, 1 + n_0^q + \delta/2]$ to be two quantization intervals and take the remaining $L - 2$ intervals to be uniform in $[n_0^q + \delta/2, 1 - n_0^q - \delta/2]$. Then, the distortion for z_1 is computed to be

$$D_1 = \mathcal{E}[(z_1 - z_1^q)^2] = \frac{(1 - \delta)^2}{12(L - 2)^2} (1 - \delta) + \frac{\delta^2}{18} \delta \quad (44)$$

Combining it with the distortion for z_0 , we get

$$D = \delta^2/6 + O(\delta^3) \quad (45)$$

where $O(\delta^3)$ involves only 3rd order terms of δ . It is clear that when L is large, this distortion is smaller than (43).

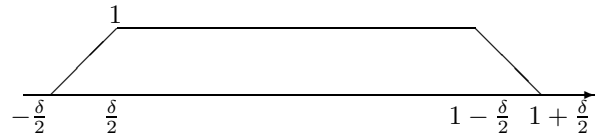


Fig. 4. Probability density function for z_1 in Example 5.1

Remark 5.1: We should not confuse the whitening approach with the LPC approach. The latter quantizes the prediction error

$$e_t = z_t - \hat{z}_{t|t-1} \quad (46)$$

where $\hat{z}_{t|t-1}$ is the prediction of z_t given by

$$\hat{z}_{t|t-1} = \mathcal{E}[z_t|e_\tau^q, 0 \leq \tau < t] \quad (47)$$

Because e_t contains the same information as z_t at time t , quantizing e_t is equivalent to quantizing z_t . The key to the

LPC approach is that the previous quantization values are used in constructing the input to the quantizer, which is not the case in the whitening approach. The alternative approach in the example uses LPC, which explains why it is better than the whitening approach.

C. High Resolution Quantization: Separation Principle

We continue with the general case where $\{z_t\}$ is a colored sequence and we will show that, under the assumption of high resolution quantization (i.e., R being large) and a mild rank condition, the optimal quantizer has a very simple *separable* structure. This is obtained using the LPC approach.

We first rewrite the Kalman filter (9) (with $u_t = 0$) as

$$\hat{x}_t = \hat{x}_{t|t-1}^q + \Gamma_t e_t + (\hat{x}_{t|t-1} - \hat{x}_{t|t-1}^q) \quad (48)$$

where $\Gamma_t = E_t C' V_t^{-1}$ and e_t is given in (38). Instead of quantizing z_t directly, we consider quantizing

$$\varepsilon_t = \Gamma_t e_t + \hat{x}_{t|t-1} - \hat{x}_{t|t-1}^q \quad (49)$$

using a memoryless quantizer and take

$$\hat{x}_t^q = \hat{x}_{t|t-1}^q + \varepsilon_t^q; \quad z_t^q = K_t \hat{x}_t^q \quad (50)$$

Since e_t and $\hat{x}_{t|t-1} - \hat{x}_{t|t-1}^q$ are independent, quantizing ε_t will always yield a larger distortion for \hat{x}_t (hence for z_t) than in the case when $\hat{x}_{t|t-1} - \hat{x}_{t|t-1}^q = 0$.

We first mention a very important result on vector quantization by Zador [19] (1963) (also see [17], [18]) which states that the minimum distortion $\mathcal{E}[\|x - x^q\|^2]$ for any k -dimensional random source x by a fixed-rate quantizer with bit rate R has the form

$$D(R) \cong b_k \|f_x\|_{k/(k+2)} 2^{-2R} \quad (51)$$

where f_x is the probability density function of x ,

$$\|f_x\|_{k/(k+2)} = \left(\int_{\mathbb{R}^m} f_x^{k/(k+2)}(\chi) d\chi \right)^{(k+2)/k} \quad (52)$$

and b_k is a term independent of the source x , representing how well cells can be packed in k -dimensional space for the given distortion measure. The approximation \cong in (51) means that the approximation error is in an order smaller than 2^{-2R} as $R \rightarrow \infty$. But the approximation is known to be very accurate even for relatively small values of R [20].

Using Zador's formula (51), we obtain the main result of this section which, together with Theorems 4.1-4.2, establishes a *complete separation* for quantized LQG control under high resolution quantization and a mild rank condition. The proof is omitted due to page limit.

Theorem 5.2: Consider the quantized state estimation problem associated with the system (33) and the distortion function D in (34). Suppose $K_t \Gamma_t$ has full column rank, where $\Gamma_t = E_t C' V_t^{-1}$ as previously defined. Then, high resolution quantization of z_t is optimally done by quantizing ε_t in (49) using a memoryless quantizer for the following distortion function:

$$D_t^\varepsilon = \mathcal{E}[(\varepsilon_t - \varepsilon_t^q)' K_t' \Omega_t K_t (\varepsilon_t - \varepsilon_t^q)] \quad (53)$$

The minimum distortion D_t^ε is approximately the same as the minimum distortion by quantizing e_t using a memoryless quantizer with the following distortion function:

$$D_t^e = \mathcal{E}[(e_t - e_t^q)' \Gamma_t' K_t' \Omega_t K_t \Gamma_t (e_t - e_t^q)] \quad (54)$$

Hence, the minimum distortion D is approximated by

$$\min D \cong \sum_{t=0}^{T-1} \min D_t^e \quad (55)$$

with the approximation error in the order smaller than 2^{-2R} .

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