

TO CASCADE OR NOT TO CASCADE?

Goradia D. B., M.W. Hermanto, S. Lakshminarayanan* and G.P. Rangaiah

*Department of Chemical and Environmental Engineering
National University of Singapore, Singapore 117576*

**Corresponding Author. Telephone: +65-68748484 Email: chels@nus.edu.sg*

Abstract: We describe an approach that is useful in deciding if significant benefits in terms of control loop performance index will be achieved by a change in control loop configuration from simple feedback (SFB) to cascade control. The problem is considered in a stochastic setting and solved using the Analysis of Variance (ANOVA) technique. The proposed methodology requires only routine operating data and knowledge of the process delay. Three simulation examples exemplify the utility of this approach.
Copyright © 2004 IFAC

Keywords: Analysis of variance (ANOVA), Control loop performance assessment, performance monitoring, minimum variance control, cascade control

1. INTRODUCTION

Cascade control is probably the single most important performance enhancement strategy over simple feedback loops. The potential improvements in performance possible and the ease of its implementation has led to its widespread use in the chemical process industries for over five decades now. Using extra output measurement(s) (in addition to the primary controlled variable), the cascade control scheme provides timely and calculated adjustment of the manipulated variable thereby decreasing the peak error as well as the integral error for disturbances affecting the process. The efficiency of the cascade control schemes in handling disturbances entering the inner loop has been well documented in several research articles and textbooks. What is relatively less appreciated is the fact that cascade control provides better performance (as compared to the single loop case) for all types of load changes. While the improvement for disturbances entering close to the process input (i.e. secondary disturbances) can be 10 to 100 fold, the improvement in performance for disturbances entering late into the process (i.e. primary disturbances) is about 2 to 5 times (Webb, 1961; Harriott, 1984). Marlin (2000) provides an excellent review of the principles of cascade control, details the criteria for cascade design and shows several industrial examples. It is shown that the cascade scheme provides practical benefits only if the secondary process is at least three times faster than the primary process even for disturbances entering the inner loop. Krishnaswamy *et al.*, (1990) relate the benefits afforded by cascade control to the

parameters of the primary and secondary process models in a deterministic setting.

Industrial control loops are designed and implemented in order to achieve specific objectives. It is important to monitor the performance of these loops periodically and make sure they provide the best possible performance. In this regard, the performance monitoring of control loops has received much attention in the last decade. Many researchers have used the minimum variance controller (MVC) performance as the benchmark – this benchmark is appropriate if the goal of control is the reduction of the variance in the controlled variable (the variance of the manipulated variables, the complexity of the MVC or its robustness is not of concern). Harris (1989) showed that the minimum variance achievable (with a MVC) can be computed from routine operating data if the process time delay is known. Since then, there has been a multitude of research articles (e.g. Desborough and Harris, 1992; Stanfelj *et al.* 1993; Huang *et al.* 1997) that consider important extensions, alternate benchmarks (Tyler and Morari, 1996; Kendra and Cinar, 1997; Swanda and Seborg, 1999), applications (Thornhill *et al.*, 1999) and industrial perspectives (e.g. Kozub, 1996; Desborough and Miller, 2001) on this topic. The user is also referred to the exceptional coverage provided by Huang and Shah (1999) and Qin (1998) to this topic. Recently, Agrawal and Lakshminarayanan (2003) described a method to determine the control loop performance achievable with PI type controllers, the optimal control settings that will yield the “best” performance and the expected robustness

margins using closed loop transfer functions identified from closed loop experimental data.

Ko and Edgar (2000) established the basis of performance assessment of cascade loops. Desborough and Harris (1993) established a procedure to separate the variance contributions into components related to the controller and the disturbances by developing an analysis of variance (ANOVA) technique. Vishnubhotla *et al.* (1997) applied the ANOVA method to investigate the need for feedforward control on data sets provided by Shell, USA.

The study here is related to cascade loops. The scenario we consider is as follows: we have a process that is presently regulated by a simple feedback (SFB) controller. A control loop monitoring tool has flagged this loop as poorly performing when compared to MVC. We take a closer look at this loop and assess if the loop is performing to its full potential by taking into consideration factors such as the restricted structure of the controller – this is important because PID type controllers that are so common in the chemical process industries cannot provide minimum variance performance under many practical situations. Let us assume that such an analysis finds that the present controller is doing its best. If even better control performance is sought, the choices available are: (i) making process modifications or (ii) changing the controller structure. Two obvious enhancements to the SFB scheme are feedforward and cascade control. Feedforward control is more appropriate when measured disturbances are available. Cascade control is suited when suitable secondary measurements (the secondary measurement must be influenced by the manipulated variable; it must also have a direct impact on the primary variable) are available. Such a scenario has been mentioned in Stanfelj *et al.* (1993). Note that if the analysis had shown that the SFB loop is not performing as good as is possible, then retuning of the feedback controller would have been initiated.

In this paper, we assume that we are not satisfied with even the best performance that the SFB control system can provide and we would like to estimate the benefits that will accrue by migrating from SFB control to cascade control. Feedforward scheme is not an option due to the lack of measured disturbances. Routine operating data from the SFB control system will be utilized to perform an ANOVA decomposition of the process variance and speculate about the possible success of the cascade scheme.

This contribution is structured as follows. In the next section, we outline the basics of the performance assessment for simple feedback and cascade loops. We then discuss the ANOVA procedure as applied to a simple feedback loop and indicate the components of the variance that can be eliminated using cascade

control. Examples will be used to demonstrate the utility of the proposed methodology.

2. THEORY

Consider the SFB control system shown in Figure 1. y_1 and y_2 represent the disturbance corrupted outputs of the primary and the secondary process respectively. The primary process is denoted by $T_1 = q^{-d1} \tilde{T}_1$ where $d1$ denotes the number of samples of time delay in the primary process and \tilde{T}_1 represents the delay free part of T_1 . Along the same lines, the secondary process T_2 is represented as $T_2 = q^{-d2} \tilde{T}_2$. Q represents the feedback controller; N_1 and N_2 denote the disturbance transfer functions driven by zero-mean white noise sequences a_1 and a_2 respectively; disturbance a_1 is “closer” to the primary variable y_1 and disturbance a_2 is in proximity to the secondary variable y_2 . ‘ u ’ represents the manipulated variable.

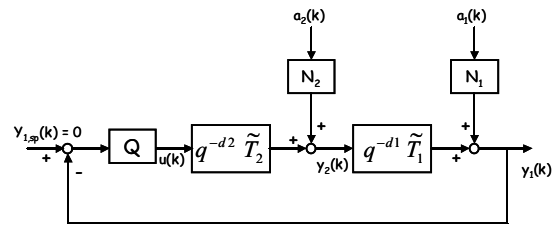


Figure 1: Simple Feedback System

Figure 2 shows a cascade system controlling the same process. In this case, Q_1 represents the primary controller and Q_2 represents the secondary controller. u_2 represents the manipulated variable that is set by the secondary controller Q_2 . The setpoint for Q_2 comes from the primary controller Q_1 .

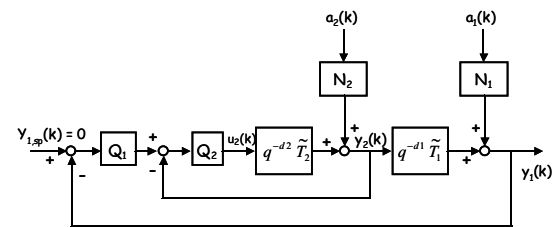


Figure 2: Cascade Control System

For a disturbance a_2 entering the system at $t = 0$, the output y_1 will be disturbed from ‘time’ $d1$ onwards. The controller Q in the SFB case will initiate control action at $t = d1$. The effect of this control action will be felt at y_1 only from $(2d1+d2)$ onwards. y_1 will effectively be in open loop between $d1$ and $(2d1+d2-1)$ samples. Under the cascade control system, Q_2 will initiate control action at $t = 0$, and the output y_1 will be in open loop condition only between $d1$ and $d1+d2-1$ samples. If $d1$ is large, the cascade scheme will provide better regulation of y_1 for the secondary disturbance a_2 . Next, consider the ‘primary’ disturbance a_1 entering the system at $t = 0$. The

primary controlled variable will remain in an open loop condition between $t = 0$ to $t = d1+d2-1$ for both the SFB and the cascade control system. In going from a SFB to a cascade scheme, we can hope to eliminate the effect of a_2 between $t = d1+d2$ and $t = 2d1+d2-1$. This does not mean that no more reduction in variance is possible as we change from SFB to cascade control. This aspect will be clarified later.

For the SFB, the closed loop relationship between the external signals and the output y_1 is given by:

$$y_1 = \left(\frac{N_1}{1 + Q\tilde{T}_1\tilde{T}_2} \right) a_1 + \left(\frac{N_2 T_1}{1 + Q\tilde{T}_1\tilde{T}_2} \right) a_2 \quad (2.1)$$

For the cascade scheme, this relationship is modified to:

$$y_1 = \left(\frac{N_1}{1 + Q_1 \tilde{T}_1 \tilde{T}_2^*} \right) a_1 + \left(\frac{N_2^* T_1}{1 + Q_1 \tilde{T}_1 \tilde{T}_2^*} \right) a_2 \quad (2.2)$$

$$\text{with } \tilde{T}_2^* = \frac{Q_2 T_2}{1 + Q_2 \tilde{T}_2} \text{ and } N_2^* = \frac{N_2}{1 + Q_2 \tilde{T}_2}.$$

For the SFB control scheme, the minimum variance is now computed. The disturbance and process transfer functions are expanded as follows:

$$N_1 = P_1 + R_1 q^{-(d1+d2)} \quad (2.3)$$

$$N_2 = P_2 + R_2 q^{-(d1+d2)} \quad (2.4)$$

$$P_2 \tilde{T}_1 = S + V q^{-(d1+d2)} \quad (2.5)$$

where P_1 and P_2 are monic polynomials (for N_1 and N_2 respectively) in q^{-1} of order $d1+d2-1$.

In equation (2.3), N_1 is expanded into two parts P_1 and $R_1 q^{-(d1+d2)}$. When noise a_1 enters the process at time 0, the controller action would not have any effect on y_1 until time $d1+d2-1$; this makes P_1 a feedback invariant term. In equation (2.4), N_2 is expanded into two parts P_2 and $R_2 q^{-(d1+d2)}$. Note that the noise a_2 entering at time 0 will upset y_2 from time 0 to $d1+d2-1$ irrespective of any controller action. For our purposes, the effect of a_2 on y_1 is of interest.

Therefore, in equation (2.5), the product of P_2 and \tilde{T}_1 is expanded into S and $V q^{-(d1+d2)}$, where S is a polynomial of order $d1 + d2 - 1$.

The closed loop transfer function shown in equation (2.1) can be divided into a feedback invariant part and feedback dependent part as shown in the following:

$$\begin{aligned} y_1 &= \left(\frac{P_1 + R_1 q^{-(d1+d2)}}{1 + Q\tilde{T}_1\tilde{T}_2 q^{-(d1+d2)}} \right) a_1 + \left(\frac{(P_2 + R_2 q^{-(d1+d2)}) \tilde{T}_1 q^{-d1}}{1 + Q\tilde{T}_1\tilde{T}_2 q^{-(d1+d2)}} \right) a_2 \\ &= \left(\frac{P_1 [1 + Q\tilde{T}_1\tilde{T}_2 q^{-(d1+d2)}] + q^{-(d1+d2)} [R_1 - P_1 Q\tilde{T}_1\tilde{T}_2]}{1 + Q\tilde{T}_1\tilde{T}_2 q^{-(d1+d2)}} \right) a_1 \\ &\quad + \left(\frac{P_2 \tilde{T}_1 q^{-d1} [1 + Q\tilde{T}_1\tilde{T}_2 q^{-(d1+d2)}] + q^{-(d1+d2)} [R_2 - P_2 Q\tilde{T}_1\tilde{T}_2] \tilde{T}_1 q^{-d1}}{1 + Q\tilde{T}_1\tilde{T}_2 q^{-(d1+d2)}} \right) a_2 \end{aligned}$$

$$\begin{aligned} &= (P_1 a_1 + S q^{-d1} a_2) + (C_{d1+d2} q^{-(d1+d2)} + C_{d1+d2+1} q^{-(d1+d2+1)} + \dots) a_1 \\ &\quad + (D_{2d1+d2} q^{-(2d1+d2)} + D_{d1+d2+1} q^{-(2d1+d2+1)} + \dots) a_2 \end{aligned} \quad (2.6)$$

From equation (2.6), the minimum variance can be written as

$$\sigma_{mv,SFB}^2 = \text{var}(P_1 a_1 + S q^{-d1} a_2) \quad (2.7)$$

For the cascade control system shown in Figure 2, the minimum variance can be computed as:

$$\sigma_{mv,CAS}^2 = \text{var}(P_1 a_1 + S_2 q^{-d1} a_2) \quad (2.8)$$

with polynomial P_1 as defined in equation (2.3) and S_2 is a polynomial of order $d2-1$ defined by equations (2.9) and (2.10).

$$N_2^* = P_2^* + R_2^* q^{-d2} \quad (2.9)$$

$$P_2^* \tilde{T}_1 = S_2 + V_2 q^{-d2} \quad (2.10)$$

Remark 1: The only difference between $\sigma_{mv,SFB}^2$ and $\sigma_{mv,CAS}^2$ is in the term related to the secondary disturbance a_2 .

Lemma: The $d2-1$ coefficients of the polynomial S_2 will be the same as the first $d2-1$ coefficients of the polynomial S .

Next, we seek to perform an analysis of variance for the SFB system. The variance of the primary controlled variable y_1 should be separated into an invariant component and a feedback dependent component. The result of this analysis would help in deciding if restructuring existing SFB system into cascade control system will be beneficial. In short, we are interested in predicting the *cascade achievable performance*.

The feedback invariant part for the SFB control system is given by

$$\begin{aligned} y_{1,SFB,FI} &= (H_{10} + \dots + H_{1(d1+d2-1)} q^{-(d1+d2-1)}) a_1 + \\ &\quad (H_{20} + \dots + H_{2(d1+d2-1)} q^{-(d1+d2-1)}) a_2 \end{aligned} \quad (2.11)$$

If a cascade control system were to be established, the feedback invariant part would be:

$$\begin{aligned} y_{1,CAS,FI} &= (H_{10} + \dots + H_{1(d1+d2-1)} q^{-(d1+d2-1)}) a_1 + \\ &\quad (H_{20} + \dots + H_{2(d1+d2-1)} q^{-(d1+d2-1)}) a_2 \end{aligned} \quad (2.12)$$

In equations (2.11) and (2.12), the H_i 's refer to the closed loop impulse response coefficients (analytically determined or identified from routine operating data) for the primary disturbance affecting y_1 . The H_2 's refer to the closed loop impulse response coefficients for a_2 . These coefficients are

estimated by performing a multivariate autoregressive modelling using y_1 and y_2 measurements. In the SFB case, the first $2d_1+d_2$ terms (H_{20} to $H_{2(d_1+d_2-1)}$) are used while in the cascade case only the first d_1+d_2 terms (H_{20} to $H_{d_1+d_2-1}$) are used. Keeping this difference in mind, the feedback invariant for simple feedback system can be split in to two parts as

- 1a) SFB and cascade invariant and
- 1b) Additional SFB invariant

The first part is defined as ‘‘SFB and Cascade invariant’’ – this variance component cannot be altered either by a simple feedback controller or a cascade control system. The second part labeled as ‘‘Additional SFB invariant’’ contains the variance contribution due to non-availability of the secondary controller. It is assumed that this contribution to overall variance can be reduced to zero if a *perfect* secondary controller is available. The invariant part of the SFB can hence be rearranged as follows

$$\begin{aligned}
y_{1,\text{SFB,FI}} = & \underbrace{\left(H_{10} + \dots + H_{1(d_1+d_2-1)} q^{-(d_1+d_2-1)} \right) a_1}_{\text{SFB and Cascade invariant}} \\
& + \underbrace{\left(H_{20} + \dots + H_{2(d_1+d_2-1)} q^{-(d_1+d_2-1)} \right) a_2}_{\text{Additional SFB invariant}} \\
& + \underbrace{\left(H_{2(d_1+d_2)} q^{-(d_1+d_2)} + \dots + H_{2(2d_1+d_2-1)} q^{-(2d_1+d_2-1)} \right) a_2}_{\text{Additional SFB invariant}}
\end{aligned} \tag{2.13}$$

The variance component ‘1b’ is given by

$$\left(H_{2(d_1+d_2)}^2 + H_{2(d_1+d_2+1)}^2 + \dots + H_{2(2d_1+d_2-1)}^2 \right) \sigma_{a_2}^2 \tag{2.14}$$

where $\sigma_{a_2}^2$ is the estimated variance of secondary noise a_2 .

We are now ready to analyze the feedback dependent variance or remainder variance. The feedback-dependent part can also be separated into two distinct parts:

- 2a) Variance arising due to noise sequence a_1
- 2b) Variance arising due to noise sequence a_2 .

For single feedback control system, the feedback dependent part is

$$\begin{aligned}
y_{1,\text{SFB,FD}} = & \underbrace{\left(H_{1(d_1+d_2)} q^{-(d_1+d_2)} + H_{1(d_1+d_2+1)} q^{-(d_1+d_2+1)} + \dots \right) a_1}_{\text{Feedback-dependent from } a_1}
\end{aligned}$$

$$\begin{aligned}
& \underbrace{\left(H_{2(2d_1+d_2)} q^{-(2d_1+d_2)} + H_{2(2d_1+d_2+1)} q^{-(2d_1+d_2+1)} + \dots \right) a_2}_{\text{Feedback-dependent from } a_2} \\
& \tag{2.15}
\end{aligned}$$

The individual terms in equation (2.15) can be used to determine the contributions to the variance in y_1 from the primary and secondary noise channels.

In summary, the total variance of the primary controlled variable (y_1) for a SFB system with an additional secondary output measurement y_2 can be split into four parts:

- 1a) The SFB and cascade invariant components
- 1b) Additional SFB invariant.
- 2a) Remainder variance due noise sequence a_1 .
- 2b) Remainder variance due to noise sequence a_2

Out of these four parts, the cascade scheme should ideally eliminate (or reduce considerably) the variance contribution from two terms: 1b and 2b. The cascade strategy is designed specifically to reduce the overall time constant and delay to deal with a situation where the major disturbance hits the secondary process and minor stochastic disturbances hits the primary process. Hence the reason for elimination of variance contribution arising from 1b and 2b components can be easily understood. In addition, the cascade control scheme can reduce a portion of the variance attributed to component (2a). The exact amount of reduction possible with component (2a) is not easy to ascertain. We have noted in our simulations that a significant decrease (about 50% or more in all of the examples we have worked on) in the variance contribution due to a_1 (2a part) is also achieved along with practical elimination of the 1b and 2b components. The reduction in the variance contribution from the (2a) component in the cascade scheme could be due to one or more of the following reasons:

- 1) The severe control action applied by the primary controller along with the higher gain in secondary controller compared to SFB scheme effectively attenuates the primary disturbances (Harriott, 1984).
- 2) In the single loop system, the primary controlled variable (y_1) and the disturbance (a_1) are more tightly coupled than is desirable. The output y_1 will follow a load change a_1 too readily. In the cascade system, y_1 and a_1 are loosely coupled (Webb, 1961).
- 3) The multiple lags in the feedback path of the SFB causes the control action to be delayed. Hence the variance of y_1 remains large. These lags are greatly reduced in the cascade system so that any effect of a_1 on y_1 is greatly reduced (Webb, 1961).

3. EXAMPLES

Three simulation examples are used to demonstrate the utility of the proposed ANOVA method for predicting the possible improvement in control loop performance if cascade control is implemented and also for choosing the secondary variable (in case more than one candidate exists).

Example 1: The primary process (G_{p1}), the secondary process (G_{p2}), the primary noise transfer function (N_1), and the secondary noise dynamics (N_2) used in this example are given below. In this example, the noise dynamics affecting the primary process is purposefully kept severe compared to noise dynamics affecting the secondary process, to check the effectiveness of cascade in rejecting severe primary disturbance compared to secondary disturbance.

$$G_{p1} = \frac{z^{-2}}{1-0.9z^{-1}}; G_{p2} = \frac{z^{-1}}{1-0.5z^{-1}};$$

$$N_1 = \frac{z^{-1}}{1-0.9z^{-1}}; N_2 = \frac{z^{-1}}{1-0.5z^{-1}}$$

The PI achievable performance for the SFB is computed to be 0.29. With this “optimal” SFB control system, the variance of y_1 is 12.89; the breakup into the 1a, 1b, 2a and 2b components is 3.71, 4.03, 0.8 and 4.36 respectively. Components 1b and 2b are substantial – they make up about 65% of the variance in y_1 . These are the components that can be targeted and reduced by the cascade control strategy. The analysis makes a strong case for implementing a cascade control scheme.

When a PI-P cascade scheme is implemented, the best CLPI achieved is 0.81. The improvement in performance index is about 200% and vindicates the prediction made by the ANOVA approach. With the PI-P cascade implementation, the variance in y_1 is 4.59; the breakup into the 1a, 1b, 2a and 2b components is 3.71, 0.45, 0.25 and 0.19 respectively. Note that there has been a substantial decrease (about 70%) in the 2a variance component also.

Remark 2: The proposed ANOVA approach uses only routine operating data; it cannot therefore predict the settings of the primary and secondary controller at which the optimal cascade loop performance is achieved. If suitable experimental data (collected either under open or closed loop conditions) is available and the process models are identified, the “optimal” settings of the primary and secondary controller leading to the best control loop performance can be obtained using parametric optimization.

Example 2: The transfer functions used in this example are:

$$G_{p1} = \frac{0.0038z^{-20}}{1-0.98z^{-1}}; G_{p2} = \frac{0.0278z^{-8}}{1-0.95z^{-1}};$$

$$N_1 = \frac{z^{-1}}{1-z^{-1}}; N_2 = \frac{z^{-1}}{1-z^{-1}}$$

The PI achievable performance for the SFB scheme is 0.43. At this “optimal” performance, the variance of y_1 is 55.52; the breakup into the 1a, 1b, 2a and 2b components is 23.95, 0.16, 30.86 and 0.55 respectively. The 1b and 2b components are small indicating that the benefits from a cascade control system should mainly come from the reduction of the 2a component, which accounts for about 56% of the total variance here. On the basis of our experience, we can predict that at least 50% of component 2a will be annihilated. We would expect the 2a component with the cascade scheme to be about 15 and the variance in y_1 to reduce to around 40. A more precise answer to the expected reduction in 2a component is not possible.

When a PI-P cascade scheme is implemented, the best CLPI achieved is 0.63. With the PI-P cascade implementation, the variance in y_1 is 39.71; the breakup into the 1a, 1b, 2a and 2b components is 24.99, 0.23, 13.94 and 0.55 respectively. Note that there has been a significant decrease in the 2a variance component. The overall increase in CLPI is 47%; this may be enough to justify the implementation of the cascade scheme.

Example 3: The system considered next is described by the following equations:

$$y_3 = \frac{e^{-6s}}{(5s+1)(2s+1)} u + \frac{1}{(15s+1)} a_3$$

$$y_2 = \frac{e^{-2s}}{(10s+1)} y_3 + \frac{1}{(50s+1)} a_2$$

$$y_1 = \frac{e^{-3s}}{(20s+1)} y_2 + \frac{1}{(32s+1)} a_1$$

Here, y_1 is the primary controlled variable and y_2 and y_3 represent possible secondary variables. U is the manipulated variable; a_1 , a_2 and a_3 represent zero mean white noise sequences with variances σ_{a1}^2 , σ_{a2}^2 and σ_{a3}^2 respectively. The process is controlled by a PI controller with $K_c = 1$ and $\tau_i = 40$. We will examine the ANOVA results for various combinations of the noise variances and suggest the “best” secondary variable in each of those cases. In each case, 5000 samples of routine closed loop data sampled at intervals of 1 time unit were used.

Case 1: $\sigma_{a1}^2 = \sigma_{a2}^2 = 1$ and $\sigma_{a3}^2 = 100$

If y_2 is considered as the secondary variable in the cascade scheme, the ANOVA estimates the overall variance in y_1 , 1a, 1b, 2a and 2b components to be 1.38, 0.02, 0.02, 0.03 and 1.31 respectively. If y_3 were to be chosen as the secondary variable, these values are 1.40, 0.06, 0.02, 0.01 and 1.31 respectively. In this case, it does not matter whether y_2 or y_3 is chosen as the secondary variable. Since 2b component is very strong, cascade control using

either y_2 or y_3 as the secondary variable will provide a vastly improved control loop performance. Between y_2 and y_3 , we can choose the one that engulfs most of the disturbances as the secondary variable.

Case 2: $\sigma_{a2}^2 = \sigma_{a3}^2 = 1$ and $\sigma_{a1}^2 = 100$

If y_2 is considered as the secondary variable in the cascade scheme, the ANOVA estimates the overall variance in y_1 , 1a, 1b, 2a and 2b components to be 1.83, 0.87, 0.001, 0.94 and 0.02 respectively. If y_3 were to be chosen as the secondary variable, these values are 1.83, 0.87, 0.002, 0.92 and 0.04 respectively. The 1a and 2a components are dominant in this case. Based on our experience, we conjecture that more than 50% of the 2a component will be consumed by the cascade scheme that could use either y_2 or y_3 as the secondary variable. Between y_2 and y_3 , the choice will depend on their relative "location" with respect to the anticipated disturbances.

Case 3: $\sigma_{a1}^2 = \sigma_{a3}^2 = 1$ and $\sigma_{a2}^2 = 100$

If y_2 is considered as the secondary variable in the cascade scheme, the ANOVA estimates the overall variance in y_1 , 1a, 1b, 2a and 2b components to be 0.445, 0.062, 0.014, 0.007 and 0.362 respectively. The 2b component is dominant here and a cascade control scheme with y_2 as the secondary variable can eliminate this variance component very effectively. If y_3 were to be chosen as the secondary variable, these values are 0.378, 0.023, 0.000, 0.342 and 0.013 respectively. Interestingly, with y_3 as the secondary variable, the 2a component is the dominant one. With cascade control we *may* not be able to eliminate this component completely (as much as we can do with the 1b or 2b components). In this case, the use of y_2 as the secondary variable seems to be a more prudent choice.

4. CONCLUSIONS

The proposed ANOVA method provides an estimate of the variance reduction possible by moving from a SFB scheme to a cascade scheme using only routine operating data and knowledge of the process time delays. Our simulations show that it is possible to achieve this predicted cascade achievable performance with a PI-P configuration or a PI-PI (when the secondary noise is non-stationary) cascade scheme.

REFERENCES

- Agrawal, P. and S. Lakshminarayanan. (2003). Tuning PID controllers using Achievable Performance Index, *Ind. Eng. Chem. Res.*, **42**, 5576-5582.
- Desborough, L. D. and R. M. Miller. (2001). Increasing customer value of industrial control performance monitoring – Honeywell's Experience, Proceedings of CPC VI, Tucson, USA.
- Desborough, L. D. and T.J. Harris. (1992). Performance assessment measures for univariate feedback control, *Can. J. Chem. Eng.*, **70**, 1186-1197.
- Desborough, L. D. and T.J. Harris. (1993). Performance assessment measures for univariate feedforward/feedback control, *Can. J. Chem. Eng.*, **71**, 605-616.
- Harriott, P. (1984). *Process Control*, Tata McGraw-Hill Publishing Co. Ltd., New Delhi, India.
- Harris, T. J. (1989). Assessment of control loop performance, *Can. J. Chem. Eng.*, **67**, 856-861.
- Huang, B., S. L. Shah and E. Z. Kwok. (1997). Good, bad or optimal? Performance assessment of multivariate processes, *Automatica*, **33**, 1175-1183.
- Huang, B. and S. L. Shah. (1999). *Performance assessment of control loops*, Springer, London.
- Ko, B. S. and T.F. Edgar. (2000). Performance Assessment of Cascade Control Loops, *AIChE Journal*, **46(2)**, 281-291.
- Kozub, D. (1996). Controller performance monitoring and diagnosis: experiences and challenges, Proceedings of CPC V, Lake Tahoe, USA.
- Krishnaswamy, P. R., G. P. Rangaiah, R. K. Jha and P. B. Deshpande. (1990). When to use cascade control, *Ind. Eng. Chem. Res.*, **29**, 2163-2166.
- Marlin, T. E. (2000). *Process control: designing processes and control systems for dynamic performance*, 2nd edition, McGraw-Hill International Editions, Singapore.
- Qin, S. J. (1998). Control performance monitoring – a review and assessment, *Comp. & Chem. Engg.*, **23**, 173-186.
- Stanfelj, N., T. E. Marlin and J. F. MacGregor. (1993). Monitoring and diagnosing control loop performance: The single loop case, *Ind. Eng. Chem. Res.*, **32**, 301-314.
- Swanda, A. and D. E. Seborg. (1999). Controller performance assessment based on setpoint response data, Proceedings of the Amer. Cont. Conf., San Diego, USA.
- Thornhill, N. F., M. Oettinger and P. Fedenczuk. (1999). Refinery-wide control loop performance assessment, *J. Proc. Cont.*, **9**, 109-124.
- Tyler, M.L. and M. Morari. (1996). Performance monitoring of control systems using likelihood methods, *Automatica*, **32**, 1145-1162.
- Vishnubhotla, A., S. L. Shah and B. Huang. (1997). Feedback and feedforward performance analysis of the Shell industrial closed-loop data set, Proceedings of ADCHEM, Banff, Canada, 295-300.
- Webb, P. U. (1961). Reducing process disturbances with cascade control, *Control Engineering*, August, 73-76.