

July 2011

(1)

Ex 1

$$\begin{cases} \dot{x}_1 = f_1(x_1) + g_1(x_1) x_2 \\ \dot{x}_2 = f_2(x_1, x_2) + g_2(x_1, x_2) u \end{cases}$$

$$f_1 = -x_1^3, \quad g_1 = 1, \quad f_2 = x_2^2, \quad g_2 = 1$$

$$u = \frac{1}{g_2} (u_a - f_2) = (u_a - x_2^2)$$

The new system is

$$\begin{cases} \dot{x}_1 = -x_1^3 + x_2 \\ \dot{x}_2 = u_a \end{cases}$$

Consider

$$x_2 = \phi(x_1) = -k_1 x_1$$

So that

$$\dot{x}_1 = -x_1^3 - k_1 x_1, \quad k_1 > 0$$

$$V_1(x_1) = \frac{1}{2} x_1^2, \quad \dot{V}_1(x_1) = x_1 \dot{x}_1 = -x_1^4 - k_1 x_1^2 < 0$$

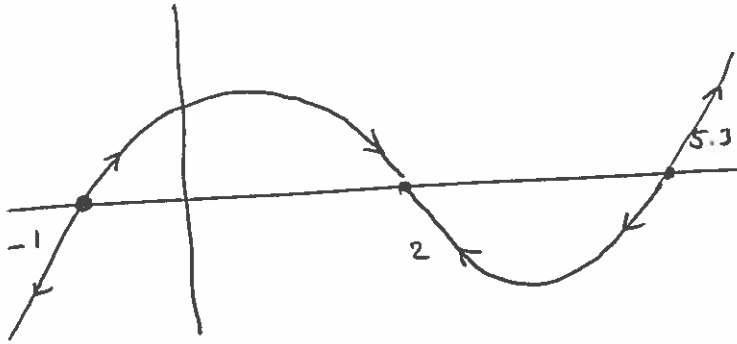
By applying the backstepping formula

$$u_a = -\frac{dV_1}{dx_1} g_1 - h(x_2 - \phi(x_1)) + \frac{d\phi}{dx_1} (f_1 + g_1 x_2)$$

$$u_a = -x_1 - h(x_2 + k_1 x_1) - k_1(-x_1^3 + x_2)$$

$$u_a = -x_1 - h x_2 - h k_1 x_1 + k_1 x_1^3 - k_1 x_2$$

Ex 2



equilibrium $\rightarrow x = -1, x = 2, x = 5.3$

$x = -1$ unstable

$x = 2$ asymptotically stable

$x = 5.3$ unstable

Ex 3

$$a) \quad M_{G12} (\text{minor, rows 1, 2}) = \frac{3(s-2)}{(s+1)^2(s+2)}$$

$$M_{G13} = \frac{2(s-2)}{(s+1)^2(s+2)}$$

$$M_{G23} = \frac{3s(s-2)}{(s+1)^2(s+2)}$$

poles $s = -1, s = -1, s = -2$

zeros $s = 2$

b) $R(s)$ must not have poles in $s=2$

c) NO, $y \in \mathbb{R}^3$, $u \in \mathbb{R}^2$

We do not have enough control variables -

Ex 3

$$LQ_{\infty} \rightarrow \bar{P} = 16.06$$

$$\bar{K} = 3.76$$

$$A - B\bar{K} = 0.234$$

$$RH \rightarrow \begin{cases} P_N = 0 \\ K_{N-1} = 0 \\ A - BK_{N-1} = 4 \end{cases}, \begin{cases} P_{N-1} = 1 \\ K_{N-2} = 2 \\ A - BK_{N-2} = 2 \end{cases}, \begin{cases} P_{N-2} = 9 \\ K_{N-3} = 3.6 \\ \underline{\underline{A - BK_{N-3} = 0.4}} \end{cases}$$

The next iteration is $\begin{cases} P_{N-3} = 15.4 \\ K_{N-4} = 3.75 \\ A - BK_{N-4} = 0.15 \end{cases}$ almost equal to the LQ_{∞} solution

$N=3$

Ex 4

$$\begin{cases} \hat{x}_1(h+1|h) = -\hat{x}_1^3(h|h_{-1}) + \hat{x}_2(h|h_{-1}) + \ell_1(h) [y(h) - \hat{x}_1(h|h_{-1})\hat{x}_2(h|h_{-1})] \\ \hat{x}_2(h+1|h) = \hat{x}_2^2(h|h_{-1}) + u(h) + \ell_2(h) [y(h) - \hat{x}_1(h|h_{-1})\hat{x}_2(h|h_{-1})] \end{cases}$$

(h|h)

(4)

$L(h) = \begin{vmatrix} l_1(h) \\ l_2(h) \end{vmatrix}$ is obtained with the Riccati

equation where the matrices to be used are

$$A(h) = \begin{vmatrix} -3x_1 & 1 \\ 0 & 2x_2 \end{vmatrix} \quad \begin{matrix} x_1 = \hat{x}_1(h|h-1) \\ x_2 = \hat{x}_2(h|h-1) \end{matrix}$$

$$C(h) = \begin{vmatrix} x_2 & x_1 \end{vmatrix} \quad \begin{matrix} x_1 = \hat{x}_1(h|h-1) \\ x_2 = \hat{x}_2(h|h-1) \end{matrix}$$