

ADVANCED AND MULTIVARIABLE CONTROL

16/6/2022

Solutions

Surname and name

Signature

$$V(x) = x^2$$

Exercise 1 (3 marks)

Consider the discrete-time system

$$x(k+1) = -x(k)\cos^2(x(k))$$

$$\Delta V(x) = (-x\cos^2(x))^2 - x^2$$
$$= (\cos^4(x) - 1) x^2$$
$$\begin{matrix} < 0 \\ > 0 \end{matrix}$$

Using a quadratic Lyapunov function, select the correct answer among the following ones

- ☐ The origin is an unstable equilibrium
- ☐ The origin is a locally stable equilibrium
- ☒ The origin is a locally asymptotically stable equilibrium
- ☐ The origin is a globally asymptotically stable equilibrium
- ☐ No answer

in a neighborhood
of the origin
↓

$$\Delta V(x) < 0 \text{ locally}$$

Exercise 2 (3 marks)

Concerning the use of the Kalman Predictor or Filter for the continuous time system

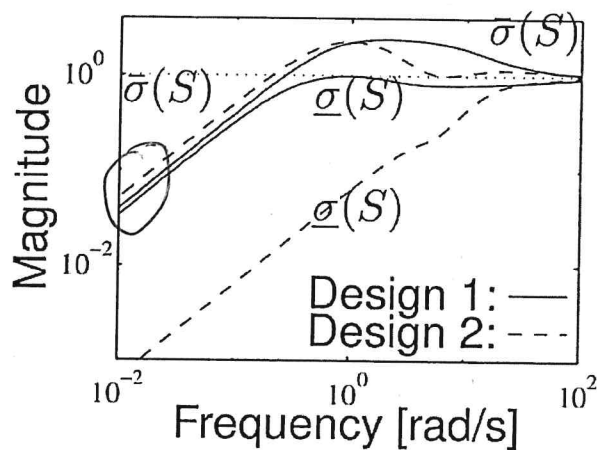
$$\dot{x}(t) = Ax(t) + Bu(t) + v_x(t)$$
$$y(t) = Cx(t) + v_y(t)$$

Select the correct answer

- ☐ It can be applied only for asymptotically stable systems
- ☐ It can be used only if v_x and v_y are uncorrelated white gaussian noises
- ☒ It can be used also when v_x is a stationary stochastic process (with suitable modifications)
- ☐ The only condition required to guarantee that the covariance of the state estimation error tends to a limiting value is that the pair (A, C) is observable
- ☐ No answer

Exercise 3 (3 marks)

Consider two control designs of a closed-loop system with the following sensitivity functions and select the answer that is surely true



at low frequency
 $\bar{\sigma}(s_1) < \bar{\sigma}(s_2)$

- ☐ Design 1 guarantees a faster closed-loop system
- ☐ Both designs guarantee closed-loop stability
- ☐ Design 1 guarantees slightly more attenuation of high frequency measurement noise
- ☒ Design 1 guarantees slightly more attenuation of low frequency process disturbances (d_y)
- ☐ No answer

Exercise 4 (3 marks)

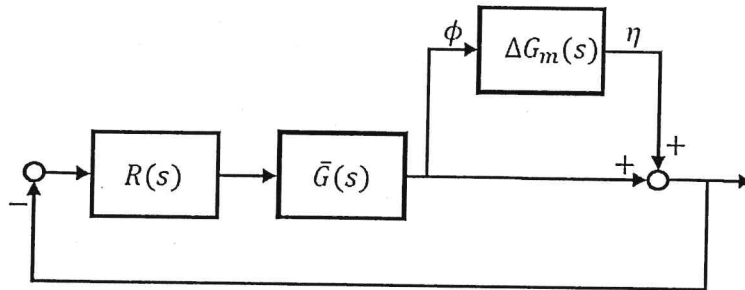
In Model Predictive Control of linear systems, it is possible to guarantee robust zero steady state error regulation for constant reference signals y^o also in the case of small model uncertainties or neglected disturbances (assuming that the resulting closed-loop system is asymptotically stable) provided that

- ☐ In the cost function to be minimized it is weighted the difference between the predicted state and its asymptotic value corresponding to y^o , in nominal conditions, and the difference between the future input and its asymptotic value corresponding to y^o in nominal conditions (necessary and sufficient condition)
- ☐ The prediction horizon is chosen sufficiently long
- ☒ A model in $\delta x(k) = x(k) - x(k-1)$ and $\delta u(k) = u(k) - u(k-1)$ is used
- ☐ The prediction horizon is selected longer than the control horizon
- ☐ No answer

not robust for modeling errors

Exercise 5 (3 marks)

Consider the following control system with multiplicative uncertainty



where

$$\bar{G}(s) = \frac{m}{1+as}, \quad a > 0, \quad R(s) = \frac{k(1+as)}{s}, \quad \Delta G_m(s) = g$$

Select the sufficient condition required to guarantee the stability of the overall system

☒ $\left\| \frac{mgk}{j\omega + mk} \right\|_{\infty} < 1$

☐ $\left\| \frac{gk(1+j\omega a)}{j\omega + mk} \right\|_{\infty} < 1$

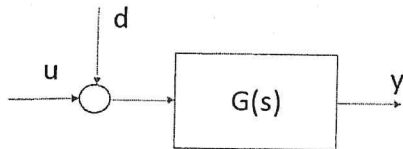
☐ $|g| < 1$

☐ $\left\| \frac{mk}{j\omega} \right\|_{\infty} < 1$

☐ No answer

Exercise 6 (8 marks)

Consider the following system



where $G(s) = \frac{1}{s-1}$

For this system:

1. Design an observer (full order or reduced order) observer of the disturbance d , assumed to be constant but unknown,
2. Design a compensator of the disturbance
3. Design a feedback regulator with integral action by using the pole-placement approach
4. Show how to implement the regulator in order to avoid that the roots of the polynomial $F(s)$ are zeros of the closed-loop transfer function between the reference and the output.

$$\begin{cases} \dot{x} = x + u + d \\ y = x \end{cases} \rightarrow \begin{cases} \begin{bmatrix} \dot{\bar{x}} \\ \dot{\bar{d}} \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}}_{\bar{A}} \begin{bmatrix} \bar{x} \\ \bar{d} \end{bmatrix} + \underbrace{\begin{bmatrix} 1 \\ 0 \end{bmatrix}}_{\bar{B}} u \\ y = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_{\bar{C}} \begin{bmatrix} \bar{x} \\ \bar{d} \end{bmatrix}, (\bar{A}, \bar{C}) \text{ observable} \end{cases}$$

Full order observer

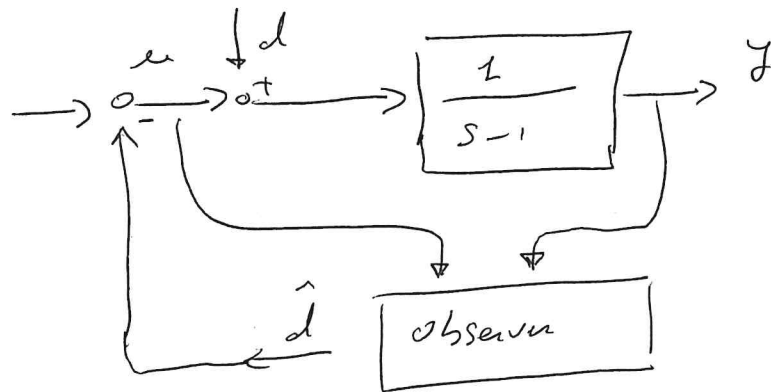
$$\begin{bmatrix} \dot{\hat{x}} \\ \dot{\hat{d}} \end{bmatrix} = \bar{A} \begin{bmatrix} \hat{x} \\ \hat{d} \end{bmatrix} + \bar{B} u - L \begin{bmatrix} y - \hat{x} \end{bmatrix}$$

Reduced order observer

$$\dot{\hat{d}} = L \left[\underbrace{\hat{y} - y - u - \hat{d}}_{\gamma} \right] \rightarrow \underbrace{\dot{\hat{d}} - L \hat{y}}_{\dot{\hat{z}}} = -L y - L u - L \hat{d}$$

$$\dot{\hat{z}} = -L \hat{z} - L^2 y - L u$$

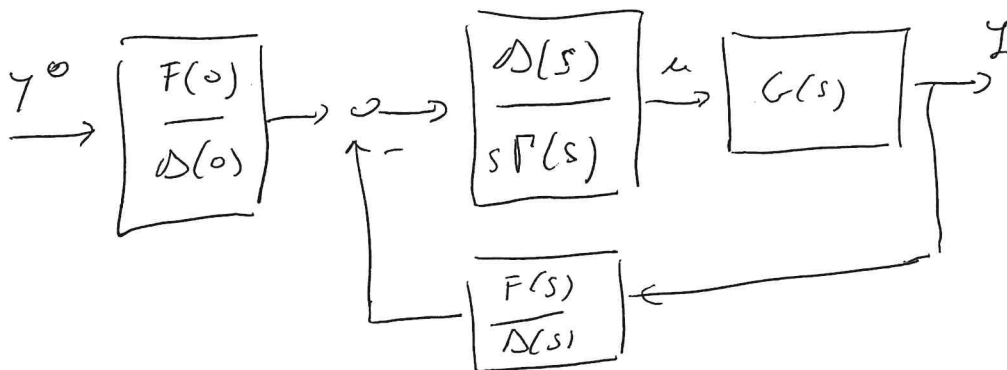
disturbance compensation



Feedback regulator + integral action

$$\tilde{G}(s) = \frac{1}{s(s-1)}, \quad R(s) = \frac{f_1 s + f_0}{\gamma_1 s + \gamma_0}, \quad P(s) = s^3 + p_2 s^2 + p_1 s + p_0$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \gamma_1 \\ \gamma_0 \\ f_1 \\ f_0 \end{bmatrix} = \begin{bmatrix} 1 \\ p_2 \\ p_1 \\ p_0 \end{bmatrix}$$



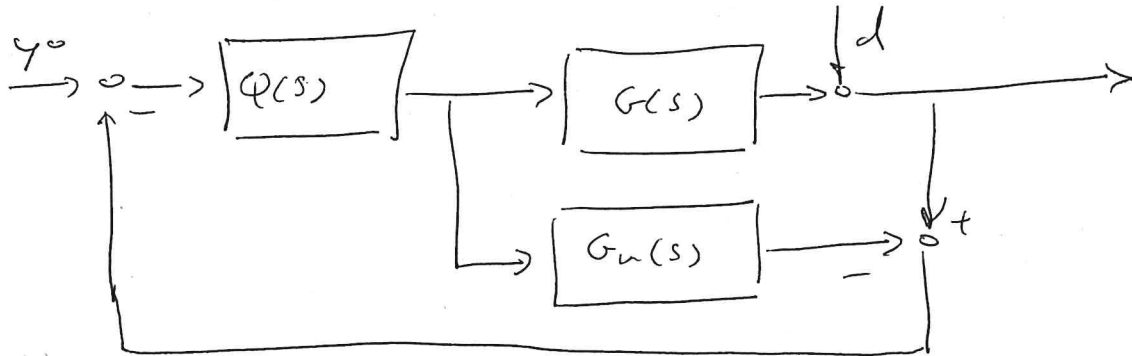
$$\Delta(s) = \delta_2 s^2 + \delta_1 s + \delta_0 \quad (\text{with roots "as stable"})$$

Exercise 7 (5 marks)

Consider a system described by the transfer function $G(s) = \frac{1-s}{(1+2s)(1+5s)}$

For this system design an Internal Model Controller.

IMC scheme



$$Q(s) = G_{un}^{-1}(s) G_p(s), \quad G_u(s) = \frac{1}{(1+2s)(1+5s)} \cdot (1-s)$$

\downarrow
 $G_{un}(s)$

\downarrow
 $G_p(s)$

$$Q(s) = \frac{(1+2s)(1+5s)}{(1+sT)^2}, \quad T > 0,$$

$$G_p(s) = \frac{1}{(1+sT)^2}$$

Exercise 8 (5 marks)

Explain the Loop Transfer Recovery, and in particular:

- Its goal
- Its applicability conditions
- The required choice of the design parameters

a) : to recover the robustness properties of LQ control (continuous time) also when an observer is used

b) ~~extra~~ conditions for stability of LQ control and

$$- u = P$$

- no invariant zeros with $\operatorname{Re}(s) \geq 0$

c) Solution 1

$$L = pB, \quad p \rightarrow \infty \quad (L \text{ is the observer gain})$$

Solution 2

$$\text{solve KF with } \begin{cases} \tilde{Q} = \alpha BB', \quad \alpha \rightarrow \infty \\ \tilde{R} = I \end{cases}$$