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EE4002 Control Engineering

B) State-Space Control

# Chapter 1. The State Space Modelling Approach

## 1.1 The State Space Model

Transformation of an N<sup>th</sup> order multi-input-multi-output system to N first order differential equations: I'ME DOMAIN MODEL

#### Benefits

- · Robust method of simulating high order differential
- Easy analysis of dynamics

LINEAR QUADRATIC

- Allows for use of model reduction methods A REGULATOR
- Can easily apply advanced control → OPTIMAL CONTROL
- . Used for estimation = KALMAN FILTERING MULTIVARIATE

Consider the Nth order nonlinear dynamical proce Nonlinear Process 7 Process

> In general this process could be represented by a model consisting of: p differential equations (leach o/p) possibly high order + non linear

differential equations to yield a set of N first order differential equations with states,  $\{x_1(t), x_2(t), .... x_N(t)\}$ .

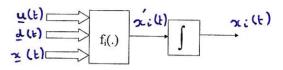
STATE VECTOR  $\mathbf{x}(t) = \begin{bmatrix} \mathbf{x}_1(t) \\ \vdots \end{bmatrix}$ DYNAMIC STATE

The differential equation describing the dynamics of the ith state

x<sub>i</sub>(t) can be written as:

Which could be represented by the following simulation diagram:

It is possible to transform this set of coupled nonlinear



The N first order differential equations could be written as:

$$\frac{d}{dt} \begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_N(t) \end{bmatrix} = \underline{\dot{x}}(t) = \begin{bmatrix} f_1(\underline{x}(t), \underline{u}(t), \underline{d}(t)) \\ f_2(\underline{x}(t), \underline{u}(t), \underline{d}(t)) \\ \vdots \\ f_N(\underline{x}(t), \underline{u}(t), \underline{d}(t)) \end{bmatrix}$$
N equations

This represents the internal dynamics of the The output y(t) is then generated by:

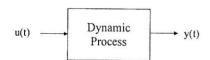
process

$$\underline{y}(t) = \begin{bmatrix} y_1(t) \\ y_2(t) \\ \vdots \\ y_r(t) \end{bmatrix} = \begin{bmatrix} h_1(\underline{x}(t),\underline{u}(t),\underline{d}(t)) \\ h_2(\underline{x}(t),\underline{u}(t),\underline{d}(t)) \\ \vdots \\ h_r(\underline{x}(t),\underline{u}(t),\underline{d}(t)) \end{bmatrix} \right) \quad \text{p outputs}$$

THIS IS STATIC

## 1.1.1 Some Example State-Space Systems:

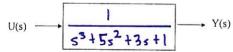
i) Third Order Linear Process



Modelled by the following differential equation:

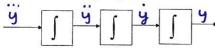
$$\frac{d^3}{dt^3}y(t) + 5\frac{d^2}{dt^2}y(t) + 3\frac{d}{dt}y(t) + y(t) = u(t)$$

Which could of course be represented by the transfer function model:



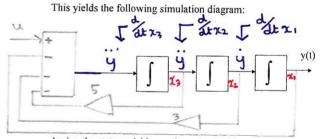
Rearrange to yield an expression for the highest derivative:

Form lower derivatives then by integration:



But we know that:

$$\ddot{y}(t) = u(t) - 5\ddot{y}(t) - 3\dot{y}(t) - y(t)$$



Assign the state variables as the outputs of integrators:

We can now specify the state vector for the process as:

$$\underline{\chi}(t) = \begin{bmatrix} \chi_1(t) \\ \chi_2(t) \\ \chi_3(t) \end{bmatrix}$$

Now this could be written in matrix form as:

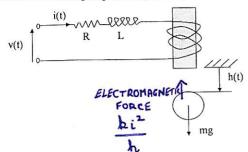
$$\frac{d}{dt} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -1 & -3 & -5 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} u(t)$$

$$y(t) = \begin{bmatrix} \mathbf{1} & \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \end{bmatrix}$$

de x = y = x2 dk 22 = 4 = 23

## ii) Third Order Nonlinear Process

Consider the following magnetic suspension system:



Can be modelled by:



$$\int m \frac{d^2 h(t)}{dt^2} = mg - \frac{Ki^2(t)}{h(t)}$$

$$L\frac{di(t)}{dt} = v(t) - Ri(t)$$

 $d^{2}h(t) = mg - \frac{Ki^{2}(t)}{h(t)}$ 2nd oadea
(FORCES NEWTON'S LAWS)  $L\frac{di(t)}{dt} = v(t) - Ri(t)$ 1st oadea (electrical)

Rewritten as:

$$\frac{d^2h(t)}{dt^2} = g - \frac{Ki^2(t)}{mh(t)}$$

$$\frac{di(t)}{dt} = \frac{1}{L} \left( v(t) - Ri(t) \right)$$

## 1.2 Derivation of the Linear State Space Model - by Linearisation

Consider first the linearisation of a multivariate function:

$$z = g(\underline{w})$$
 where  $\underline{w} = \begin{bmatrix} w_1 \\ \vdots \\ w_N \end{bmatrix} = g(w_1, w_2, \dots w_n)$ 

about the operating point vector:

$$\underline{w}_0 = \begin{bmatrix} w_1' \\ \vdots \\ w_N' \end{bmatrix}$$

Use the first order Taylor's series approximation :

$$z \approx g(\underline{w}_0) + \frac{\partial g}{\partial w_1}\Big|_{\underline{w} = \underline{w}_0} (w_1 - w_1') + \frac{\partial g}{\partial w_2}\Big|_{\underline{w} = \underline{w}_0} (w_2 - w_2') + \cdots \frac{\partial g}{\partial w_N}\Big|_{\underline{w} = \underline{w}_0} (w_N - w_N')$$

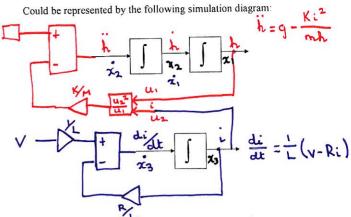
which could be written as:

and be written as:
$$\begin{bmatrix}
\Delta z \\
(z-z_0) = \begin{bmatrix}
\frac{\partial g}{\partial w_1} \Big|_{w_0} & \frac{\partial g}{\partial w_2} \Big|_{w_0} & \cdots & \frac{\partial g}{\partial w_N} \Big|_{w_0}
\end{bmatrix} \underbrace{(\underline{w} - \underline{w}_0)}_{\Delta \underline{w}}$$

Now for simplicity first consider a linearisation of the ith state

$$\mathbf{Z} \stackrel{\checkmark}{=} \frac{dx_i(t)}{dt} = f_i(\underline{x}(t))$$

let z = dxi : zo = dxi dt at operating



Note that three integrators are required - system is 3rd order

Now can arbitrarily assign the three states  $\{x_1(t), x_2(t), x_3(t)\}$ 

And define the state vector:

$$\underline{\alpha} = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix}$$

The state-equations are now

$$\dot{x}_1 = x_2(t) \qquad \dot{z}^2$$

$$\dot{x}_2 = g - \frac{Kx_3^2(t)}{mx_1(t)} \qquad \text{or}$$

$$\dot{x}_3 = \frac{1}{L} (u(t) - Rx_3(t)) \qquad = \begin{bmatrix} 1 & (x, u) \\ x & (x, u) \end{bmatrix}$$
with output equation:
$$y(t) = (x_1)(t)$$
the gap  $h(t)$ 

Could be linearised to yield:  $\mathbf{z} = \mathbf{f}(\mathbf{z})$ 

$$(z-z_0) = \left[\frac{\partial f_i}{\partial x_1}\Big|_{\underline{x}_0} \frac{\partial f_i}{\partial x_2}\Big|_{\underline{x}_0} \cdots \frac{\partial f_i}{\partial x_N}\Big|_{\underline{x}_0}\right] (\underline{x}-\underline{x}_0)$$

$$\Delta \underline{x}$$
CONSTANTS

3-30 
$$\frac{\left(\frac{d}{dt}\Delta x_{i}(t)\right)}{\left(\frac{d}{dt}\Delta x_{i}(t)\right)} = \left[\frac{\frac{\partial f_{i}}{\partial x_{i}}\Big|_{x_{0}}}{\frac{\partial f_{i}}{\partial x_{2}}\Big|_{x_{0}}} \cdots \frac{\frac{\partial f_{i}}{\partial x_{N}}\Big|_{x_{0}}}{\frac{\partial f_{i}}{\partial x_{N}}}\right] \Delta \underline{x}(t)} = \frac{dxi}{dt}$$

$$\frac{dx}{dt} = \frac{dx}{dt}$$

$$\frac{dx}{dt} = \frac{dx}{d$$

Now let us expand to include input and disturbance vector:

$$\frac{dx_i(t)}{dt} = f_i(\underline{x}(t), \underline{u}(t), \underline{d}(t))$$

Which will have the linearisation about the operating point

Which will have the linearisation about the operating point.

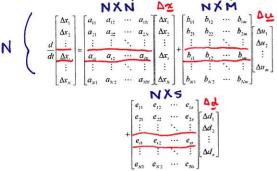
$$\frac{d}{dt} \Delta x_{i}(t) = \begin{bmatrix} \frac{\partial f_{i}}{\partial x_{1}} | & \frac{\partial f_{i}}{\partial x_{2}} | & \cdots & \frac{\partial f_{i}}{\partial x_{N}} | & \frac{\partial f_{i}}{\partial u_{1}} | & \frac{\partial f_{i}}{\partial u_{1}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{1}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{1}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \frac{\partial f_{i}}{\partial u_{2}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}} | & \cdots & \frac{\partial f_{i}}{\partial u_{m}$$

which could further be written as:

$$\frac{d}{dt}\Delta x_i(t) = \begin{bmatrix} a_{i1} & a_{i2} & \cdots & a_{iN} \end{bmatrix} \Delta \underline{x}(t) + \begin{bmatrix} b_{i1} & b_{i2} & \cdots & b_{im} \end{bmatrix} \Delta \underline{u}(t) + \begin{bmatrix} e_{i1} & e_{i2} & \cdots & e_{e} \end{bmatrix} \Delta \underline{d}(t)$$

$$Constants \quad calculated$$

$$AT \quad or exact vector foint$$



Or in more compact form as:

Now consider the static output equation for the ith output:

$$y_i(t) = h_i(\underline{x}(t), \underline{u}(t), \underline{d}(t))$$

The linearisation about the operating point  $(\underline{x}_0, \underline{u}_0, \underline{d}_0)$  is:

$$\Delta y_{i}(t) = \begin{bmatrix} \frac{\partial h_{i}}{\partial x_{1}} \Big|_{op} & \frac{\partial h_{i}}{\partial x_{2}} \Big|_{op} & \cdots & \frac{\partial h_{i}}{\partial x_{N}} \Big|_{op} \end{bmatrix} \Delta \underline{x}(t) + \begin{bmatrix} \frac{\partial h_{i}}{\partial u_{1}} \Big|_{op} & \frac{\partial h_{i}}{\partial u_{2}} \Big|_{op} & \cdots & \frac{\partial h_{i}}{\partial u_{m}} \Big|_{op} \end{bmatrix} \Delta \underline{u}(t) + \begin{bmatrix} \frac{\partial h_{i}}{\partial u_{1}} \Big|_{op} & \frac{\partial h_{i}}{\partial u_{2}} \Big|_{op} & \cdots & \frac{\partial h_{i}}{\partial u_{m}} \Big|_{op} \end{bmatrix} \Delta \underline{u}(t)$$

## 1.2.1 Linearisation Examples:

i) The magnetic suspension system

$$m\frac{d^2h(t)}{dt^2} = mg - \frac{Ki^2(t)}{h(t)}$$

$$L\frac{di(t)}{dt} = v(t) - Ri(t)$$

Find a linear model about the desired operating airgap h=0.01m

The process parameters are:

L=10mH M=0.05 Kg g=10ms<sup>-2</sup> R=1 ohm K=0.01Nm/A<sup>2</sup>

First find the operating point, EQUILIBRIUM POINT

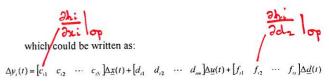
From the force equation:

From the electrical equation:

$$L\frac{di(t)}{dt} = v(t) - Ri(t) = 0.707 \lor 2 \lor_0$$

The operating point vector will now be def

$$x_0 = \begin{bmatrix} h_0 \\ \dot{h}_0 \\ i_0 \end{bmatrix} = \begin{bmatrix} 0.01 \\ 0.707 \end{bmatrix} \quad \begin{array}{l} N.D. \\ N.D. \\ V_0 = V_0 = 0.707 \end{array}$$
STATE VECTOR



This could be repeated for all the P output

which again could be written in more compact form as:

This yields the following linear state-space model for, a process about a particular operating point:

$$\frac{d}{dt}\underline{x}(t) = A\underline{x}(t) + B\underline{u}(t) + E\underline{d}(t)$$

$$\underline{y}(t) = C\underline{x}(t) + D\underline{u}(t) + F\underline{d}(t) \longrightarrow \text{MAPS STATES}$$
deop the  $\Delta$  notation

Now linearise about this operating point vector:

The state equations can be written as:

$$\dot{x}_{1} = x_{2}(t) = \begin{cases} 1 & (x_{2}) \\ \dot{x}_{2} = g - \frac{Kx_{3}^{2}(t)}{mx_{1}(t)} = \begin{cases} 1 & (x_{1}, x_{3}) \\ x_{3} = \frac{1}{I}(u(t) - Rx_{3}(t)) = \begin{cases} 1 & (x_{2}, u) \end{cases}$$

Now define deviations of the states from their operating point

Now define deviations of the states from their operating point values as: 
$$\Delta_{\frac{1}{2}} = \begin{bmatrix} \Delta_{\frac{1}{2}} \\ \Delta_{\frac{1}{2}} \end{bmatrix} = \underbrace{\chi}_{-\frac{1}{2}} - \underbrace{\chi}_{0}$$
Hence the linearised model is:

$$\frac{d}{dt} \Delta x_1(t) = \frac{\partial f_1}{\partial x_2} \Big|_{OP} \Delta x_2(t)$$

$$\frac{d}{dt} \Delta x_2(t) = \frac{\partial f_2}{\partial x_1} \Big|_{OP} \Delta x_1(t) + \frac{\partial f_2}{\partial x_3} \Big|_{OP} \Delta x_3(t)$$

$$\frac{d}{dt} \Delta x_3(t) = \frac{\partial f_3}{\partial x_1} \Big|_{OP} \Delta x_3(t) + \frac{\partial f_2}{\partial t} \Big|_{OP} \Delta u(t)$$

But we know that: 00 =) 1,=0.01 2=0

This yields the following linearised model about the operating

$$\frac{d}{dt} \Delta x_1(t) = \Delta x_2(t)$$

$$\frac{d}{dt} \Delta x_2(t) = 999.69 \Delta x_1(t) - 28.28 \Delta x_3(t)$$

$$\frac{d}{dt} \Delta x_3(t) = -100 \Delta x_3(t) + 00 \Delta u(t)$$

And of course:

$$\Delta y(t) = h(t) - h_0 = \Delta x_1(t)$$

This then could be written in matrix form as:

$$\frac{d}{dt} \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \Delta x_3 \end{bmatrix} = \begin{bmatrix} \mathbf{O} & \mathbf{I} & \mathbf{O} \\ \mathbf{q}\mathbf{q}\mathbf{q}\cdot\mathbf{b}\mathbf{q} & \mathbf{O} & \mathbf{-28\cdot28} \\ \mathbf{O} & \mathbf{O} & \mathbf{-100} \end{bmatrix} \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \Delta x_3 \end{bmatrix} + \begin{bmatrix} \mathbf{O} \\ \mathbf{O} \\ \mathbf{O} \end{bmatrix} \Delta u(t)$$

$$\Delta y(t) = \begin{bmatrix} \mathbf{I} & \mathbf{O} & \mathbf{O} \\ \Delta x_2 \\ \Delta x_3 \end{bmatrix}$$

## ii) Permanent magnet DC motor

Could be modelled by the following coupled equations:

lled by the following coupled equations:

$$\frac{di}{dt} = \frac{1}{L} (v(t) - Ri(t) - K_m \omega(t))$$

$$\frac{d\omega}{dt} = \frac{1}{J} (K_M i(t) - B\omega(t) - T_L(t))$$

As you can see these are linear differential equations:
$$\frac{d}{dt} \begin{bmatrix} i \\ w \end{bmatrix} = \begin{bmatrix} R & -K_{m} \\ K_{m} & -\frac{1}{2} \end{bmatrix} \begin{bmatrix} i \\ w \end{bmatrix} + \begin{bmatrix} -\frac{1}{2} \\ 0 \end{bmatrix} \begin{bmatrix} -\frac{1}{2} \\ -\frac{1}{2} \end{bmatrix} \begin{bmatrix} -\frac{1}$$

If a tachometer of gain  $K_T$  V/rads<sup>-1</sup> is used to measure the speed, then the output equation could be written as:

Consider now that the motor is driving a nonlinear fan load:

$$T_L(t) = K_F \omega^2(t)$$

The process then would be modelled as:

$$\frac{di}{dt} = \frac{1}{L} (v(t) - Ri(t) - K_m \omega(t))$$

$$\frac{d\omega}{dt} = \frac{1}{L} (K_M i(t) - B\omega(t) - K_F \omega^2(t))$$
Non linear

Generate a linear state-space model which describes the dynamics of this process close to the operating speed:

First find the operating point: 
$$i_0$$
,  $\omega_0$ ,  $V_0$ 

$$\frac{d\omega}{dt} = \frac{1}{J} (K_M i(t) - B\omega(t) - K_F \omega^2(t)) = K_M i_0 = B\omega_0 + K_F \omega_0^2$$

$$i_0 = \frac{B\omega_0 + K_F \omega_0^2}{K_M}$$

$$\omega_0$$

Now from the electrical equation:

$$\frac{di}{dt} = \frac{1}{L} (v(t) - Ri(t) - K_m \omega(t)) = V_0 - Ri_0 - K_m \omega_0 = 0$$

$$V_0 = (K_m + \frac{RB}{K_m}) \omega_0 + \frac{RK_b}{K_m} \omega_0^2$$

Assign the states: 
$$\underline{x}(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} = \begin{bmatrix} i(t) \\ \omega(t) \end{bmatrix}$$

and input and output: 
$$u(t) = v(t)$$
 and  $v(t) = v_T(t) = K_T \omega(t)$ 

$$\dot{x}_1(t) = \frac{1}{L}(u(t) - Rx_1(t) - K_m x_2(t)) = f_1(x_1, x_2, u)$$

LINEAR

$$\dot{x}_2(t) = \frac{1}{J} (K_M x_1(t) - Bx_2(t) - K_P x_2^2(t)) = f_2(x_1, x_2)$$

LINEAR

$$y(t) = K_T x_2(t) = h(x_2)$$

The linearised model about the operating point is

$$\begin{split} \frac{d}{dt} \Delta x_1(t) &= \frac{\partial f_1}{\partial x_1}\bigg|_{OP} \Delta x_1(t) + \frac{\partial f_1}{\partial x_2}\bigg|_{OP} \Delta x_2(t) + \frac{\partial f_1}{\partial u}\bigg|_{OP} \Delta u(t) \\ \frac{d}{dt} \Delta x_2(t) &= \frac{\partial f_2}{\partial x_1}\bigg|_{OP} \Delta x_1(t) + \frac{\partial f_2}{\partial x_2}\bigg|_{OP} \Delta x_2(t) \\ \Delta y(t) &= \frac{\partial h}{\partial x_1}\bigg|_{OP} \Delta x_2(t) \end{split}$$

Obviously the electrical equation is linear:

$$\dot{x}_1(t) = \frac{1}{L}(u(t) - Rx_1(t) - K_m x_2(t)) = f_1(x_1, x_2, u)$$

$$\frac{\partial f_1}{\partial x_2} = -\frac{k_m}{L}$$
  $\frac{\partial f_1}{\partial u} = \frac{1}{L}$  everywhere:

Now concentrating on the mechanical equation:

$$\dot{x}_{2}(t) = \frac{1}{J} (K_{M} x_{1}(t) - Bx_{2}(t) - K_{F} x_{2}^{2}(t)) = f_{2}(x_{1}, x_{2})$$

$$\frac{\partial k_{2}}{\partial x_{1}} = \frac{K_{m}}{J}$$

$$\frac{\partial f^2}{\partial x_2} = -\frac{B}{J} - \frac{2K_1x_2}{J} = \frac{\partial f^2}{\partial x_1} = -\frac{B}{J} - \frac{2K_1\omega_0}{J}$$

$$y(t) = K_T x_2(t) = h(x_2)$$
  $\frac{\partial \mathbf{k}}{\partial x_2} = \mathbf{K} \tau$ 

This yields the following linear state-space model

$$\Delta x = \begin{bmatrix} i(t) - i_{0} \\ w(t) - w_{0} \end{bmatrix} \frac{d}{dt} \Delta \underline{x} = \begin{bmatrix} -\mathbf{R} & -\mathbf{Km} \\ -\mathbf{L} & -\mathbf{Km} \\ \mathbf{Km} & -\mathbf{R} & -\mathbf{Km} \\ -\mathbf{L} & -\mathbf{L} & -\mathbf{L} \\ -\mathbf{L} & -\mathbf{L} \\ -\mathbf{L} & -\mathbf{L} \\ -\mathbf{L} & -\mathbf{L} \\ -\mathbf{L} \\ -\mathbf{L} & -\mathbf{L} \\ -\mathbf{L} & -\mathbf{L} \\ -\mathbf{L} \\ -\mathbf{L} & -\mathbf{L} \\ -\mathbf{L} \\ -\mathbf{L} & -\mathbf{L} \\ -\mathbf{L} \\$$