

Observability, Observers, and Observer Based Control

Control Engineering (Reguleringsteknik)

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Agenda



Introduction

Observability

Full Order Observer

Observer Based Control

Integral Control

Example: Integral Control



Matematiske og grafiske metoder til syntese af lineære tidsinvariante systemer:¹

- ▶ diskret og kontinuert tilstandsbeskrivelse
- ▶ analyse i tid og frekvens
- ▶ stabilitet, reguleringshastighed, følsomhed og fejl
- ▶ digitale PI, PID, LEAD og LAG regulatorer (serieregulatorer)
- ▶ tilstandsregulering, pole-placement og tilstands-estimering (observer)
- ▶ optimal regulering (least squares) og optimal tilstands-estimation (Kalman-filter)

Færdigheder:

Efter gennemførelse af kurset kan den succesfulde studerende:

- ▶ kunne analysere, dimensionere og implementere såvel kontinuert som tidsdiskret regulering af lineære tidsinvariante og stokastiske systemer

Kompetencer:

Efter gennemførelse af kurset kan den succesfulde studerende:

- ▶ anvende og implementere klassiske og moderne regulerings teknikker for at kunne styre og regulere en robot hurtig og præcist

¹ Based on https://fagbesk.sam.sdu.dk/?fag_id=39673



The twelve lectures of the course are

- ▶ **Lecture 1:** Introduction to Linear Time-Invariant Systems
- ▶ **Lecture 2:** Stability and Performance Analysis
- ▶ **Lecture 3:** Introduction to Control
- ▶ **Lecture 4:** Design of PID Controllers
- ▶ **Lecture 5:** Root Locus
- ▶ **Lecture 6:** The Nyquist Plot
- ▶ **Lecture 7:** Dynamic Compensators and Stability Margins
- ▶ **Lecture 8:** Implementation
- ▶ **Lecture 9:** State Feedback
- ▶ **Lecture 10:** Observer Design
- ▶ **Lecture 11:** Optimal Control (Linear Quadratic Control)
- ▶ **Lecture 12:** The Kalman Filter



Introduction

Observability

Full Order Observer

Observer Based Control

Integral Control

Example: Integral Control



A continuous time system

$$\dot{x}(t) = Ax(t), \quad y(t) = Cx(t)$$

is said to be *observable* iff $y(t) \equiv 0 \Rightarrow x(t) \equiv 0$.

A discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = Cx_k$$

is said to be *observable* iff $y_k \equiv 0 \Rightarrow x_k \equiv 0$.

Observability

Condition for Observability (1)



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = Cx_k, \quad x_0 = x_0$$

and iterate:

$$x_0 = x_0 \quad y_0 = Cx_0$$

Observability

Condition for Observability (1)



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = Cx_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{rclcl} x_0 & = & x_0 & & y_0 = Cx_0 \\ x_1 & = & \Phi x_0 & & \end{array}$$

Observability

Condition for Observability (1)



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = C x_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{rclcl} x_0 & = & x_0 & & y_0 = C x_0 \\ x_1 & = & \Phi x_0 & & \end{array}$$

Observability

Condition for Observability (1)



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = C x_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{rclclcl} x_0 & = & x_0 & & y_0 & = & C x_0 \\ x_1 & = & \Phi x_0 & & y_1 & = & C \Phi x_0 \end{array}$$



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = C x_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{lll} x_0 & = & x_0 \\ x_1 & = & \Phi x_0 \\ x_2 & = & \Phi^2 x_0 \end{array} \quad \begin{array}{lll} y_0 & = & C x_0 \\ y_1 & = & C \Phi x_0 \\ y_2 & = & C \Phi^2 x_0 \end{array}$$



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = C x_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{llll} x_0 & = & x_0 & y_0 = C x_0 \\ x_1 & = & \Phi x_0 & y_1 = C \Phi x_0 \\ x_2 & = & \Phi^2 x_0 & \end{array}$$

Observability

Condition for Observability (1)



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = C x_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{llll} x_0 & = & x_0 & y_0 = C x_0 \\ x_1 & = & \Phi x_0 & y_1 = C \Phi x_0 \\ x_2 & = & \Phi^2 x_0 & y_2 = C \Phi^2 x_0 \end{array}$$

Observability

Condition for Observability (1)



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = C x_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{rclcl} x_0 & = & x_0 & y_0 & = & C x_0 \\ x_1 & = & \Phi x_0 & y_1 & = & C \Phi x_0 \\ x_2 & = & \Phi^2 x_0 & y_2 & = & C \Phi^2 x_0 \\ & & \vdots & & & \\ x_{n-1} & = & \Phi x_{n-2} & & & \end{array}$$

Observability

Condition for Observability (1)



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = C x_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{rclcl} x_0 & = & x_0 & y_0 & = & Cx_0 \\ x_1 & = & \Phi x_0 & y_1 & = & C\Phi x_0 \\ x_2 & = & \Phi^2 x_0 & y_2 & = & C\Phi^2 x_0 \\ & & \vdots & & & \\ x_{n-1} & = & \Phi x_{n-2} \end{array}$$

Observability

Condition for Observability (1)



We consider the discrete time system

$$x_{k+1} = \Phi x_k, \quad y_k = C x_k, \quad x_0 = x_0$$

and iterate:

$$\begin{array}{rclcl} x_0 & = & x_0 & y_0 & = & C x_0 \\ x_1 & = & \Phi x_0 & y_1 & = & C \Phi x_0 \\ x_2 & = & \Phi^2 x_0 & y_2 & = & C \Phi^2 x_0 \\ & & \vdots & & & \\ x_{n-1} & = & \Phi^{n-1} x_0 & y_{n-1} & = & C \Phi^{n-1} x_0 \end{array}$$

Observability

Condition for Observability (2)



Writing the equations

$$y_k = C\Phi^k x_0, \quad k = 0, \dots, n-1$$

in matrix form we obtain:



Writing the equations

$$y_k = C\Phi^k x_0, \quad k = 0, \dots, n-1$$

in matrix form we obtain:

$$\underbrace{\begin{bmatrix} C \\ C\Phi \\ \vdots \\ C\Phi^{n-1} \end{bmatrix}}_{\text{Observability matrix}} x_0 = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$



Writing the equations

$$y_k = C\Phi^k x_0, k = 0, \dots, n-1$$

in matrix form we obtain:

$$\begin{bmatrix} C \\ C\Phi \\ \vdots \\ C\Phi^{n-1} \end{bmatrix} x_0 = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

When is this equation solvable for some $x_0 \neq 0$?



THEOREM. A system

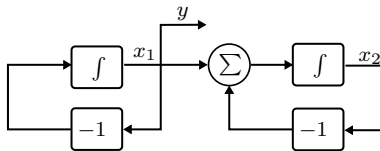
continuous time	discrete time
$\Sigma : \begin{cases} \dot{x}(t) = Ax(t) \\ y(t) = Cx(t) \end{cases}$	$\Sigma : \begin{cases} x_{k+1} = \Phi x_k \\ y_k = Cx_k \end{cases}$

where $x \in \mathbb{R}^n$, $y \in \mathbb{R}^p$, is observable if and only if

$$\text{rank } \mathcal{O} = \text{rank} \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix} = n$$

Observability

Example: Series Connection (1)



State and output equations:

$$\left\{ \begin{array}{lcl} \dot{x}_1 & = & -x_1 \\ \dot{x}_2 & = & -x_2 + x_1 \\ y & = & x_1 \end{array} \right\}$$

State space model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Observability

Example: Series Connection (2)



For the state space matrices:

$$A = \begin{bmatrix} -1 & 0 \\ 1 & -1 \end{bmatrix}, \quad C = \begin{bmatrix} 1 & 0 \end{bmatrix}$$

the observability matrix \mathcal{O} becomes:

$$\mathcal{O} = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -1 & 0 \end{bmatrix}$$

Observability

Example: Series Connection (2)



For the state space matrices:

$$A = \begin{bmatrix} -1 & 0 \\ 1 & -1 \end{bmatrix}, \quad C = \begin{bmatrix} 1 & 0 \end{bmatrix}$$

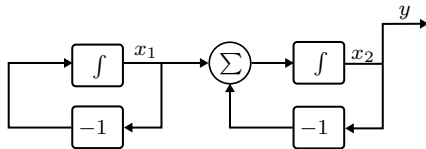
the observability matrix \mathcal{O} becomes:

$$\mathcal{O} = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -1 & 0 \end{bmatrix}$$

$\det \mathcal{O} = 0 \implies$ system is unobservable.

Observability

Example: Series Connection (3)



State and output equations:

$$\left\{ \begin{array}{lcl} \dot{x}_1 & = & -x_1 \\ \dot{x}_2 & = & -x_2 + x_1 \\ y & = & x_2 \end{array} \right\}$$

State space model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
$$y = \begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Observability

Example: Series Connection (4)



For the state space matrices:

$$A = \begin{bmatrix} -1 & 0 \\ 1 & -1 \end{bmatrix}, \quad C = \begin{bmatrix} 0 & 1 \end{bmatrix}$$

the observability matrix \mathcal{O} becomes:

$$\mathcal{O} = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & -1 \end{bmatrix}$$

Observability

Example: Series Connection (4)



For the state space matrices:

$$A = \begin{bmatrix} -1 & 0 \\ 1 & -1 \end{bmatrix}, \quad C = \begin{bmatrix} 0 & 1 \end{bmatrix}$$

the observability matrix \mathcal{O} becomes:

$$\mathcal{O} = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & -1 \end{bmatrix}$$

$\det \mathcal{O} = -1 \neq 0 \implies$ system is observable.

Full Order Observer



Introduction

Observability

Full Order Observer

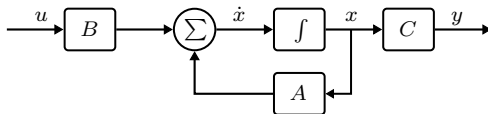
Observer Based Control

Integral Control

Example: Integral Control

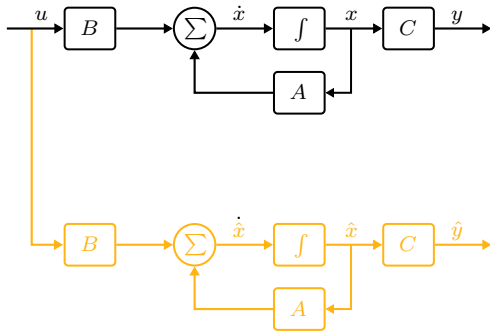
Full Order Observer

The Full Order Observer (1)



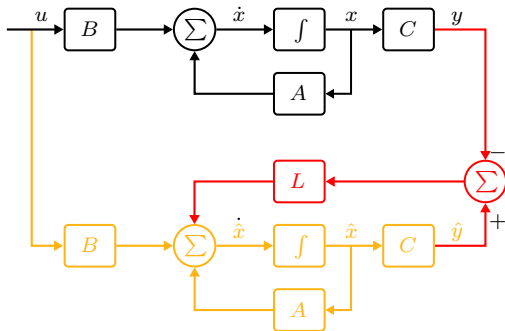
Full Order Observer

The Full Order Observer (1)



Full Order Observer

The Full Order Observer (1)



Full Order Observer

The Full Order Observer (2)



System:

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

Observer:

$$\begin{aligned}\dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x}\end{aligned}$$

Full Order Observer

The Full Order Observer (2)



$$\begin{aligned}\text{System:} \quad \dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

$$\begin{aligned}\text{Observer:} \quad \dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x}\end{aligned}$$

Error, $e = \hat{x} - x$:

$$\dot{e} = \dot{\hat{x}} - \dot{x} = A\hat{x} + Bu + L(C\hat{x} - y) - (Ax + Bu)$$

Full Order Observer

The Full Order Observer (2)



$$\begin{aligned}\text{System:} \quad \dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

$$\begin{aligned}\text{Observer:} \quad \dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x}\end{aligned}$$

Error, $e = \hat{x} - x$:

$$\begin{aligned}\dot{e} &= \dot{\hat{x}} - \dot{x} = A\hat{x} + Bu + L(C\hat{x} - y) - (Ax + Bu) \\ &= A(\hat{x} - x) + L(C\hat{x} - Cx)\end{aligned}$$

Full Order Observer

The Full Order Observer (2)



$$\begin{aligned}\text{System:} \quad \dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

$$\begin{aligned}\text{Observer:} \quad \dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x}\end{aligned}$$

Error, $e = \hat{x} - x$:

$$\begin{aligned}\dot{e} &= \dot{\hat{x}} - \dot{x} = A\hat{x} + Bu + L(C\hat{x} - y) - (Ax + Bu) \\ &= A(\hat{x} - x) + L(C\hat{x} - Cx) \\ &= (A + LC)(\hat{x} - x) = (A + LC)e\end{aligned}$$

Full Order Observer

The Full Order Observer (3)



THEOREM. A full order observer for the system

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

with observer gain L is stable, if and only if the eigenvalues of the matrix $A + LC$ all have negative real part.

Moreover, such an L always exists, if (A, C) is observable.

Observer Design

Example: Observer Pole Assignment



We consider again the system

$$\begin{aligned}\dot{x} &= \begin{bmatrix} 2 & -3 \\ 4 & -5 \end{bmatrix} x + \begin{bmatrix} 2 \\ 3 \end{bmatrix} u \\ y &= \begin{bmatrix} -3 & 2 \end{bmatrix} x\end{aligned}$$

for which we would like to assign observer poles to $\{-4, -5\}$, i.e. to design L such that $A + LC$ has eigenvalues in $\{-4, -5\}$.

Observer Design

Example: Observer Pole Assignment



We consider again the system

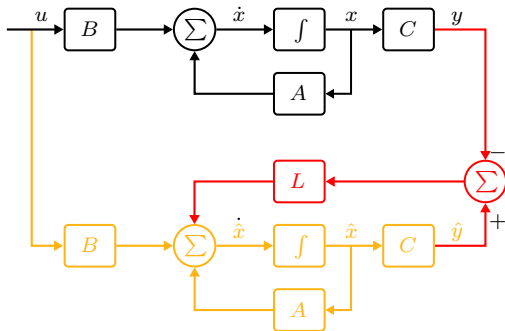
$$\begin{aligned}\dot{x} &= \begin{bmatrix} 2 & -3 \\ 4 & -5 \end{bmatrix} x + \begin{bmatrix} 2 \\ 3 \end{bmatrix} u \\ y &= \begin{bmatrix} -3 & 2 \end{bmatrix} x\end{aligned}$$

for which we would like to assign observer poles to $\{-4, -5\}$, i.e. to design L such that $A + LC$ has eigenvalues in $\{-4, -5\}$.

We can use `place` in MATLAB to compute L .

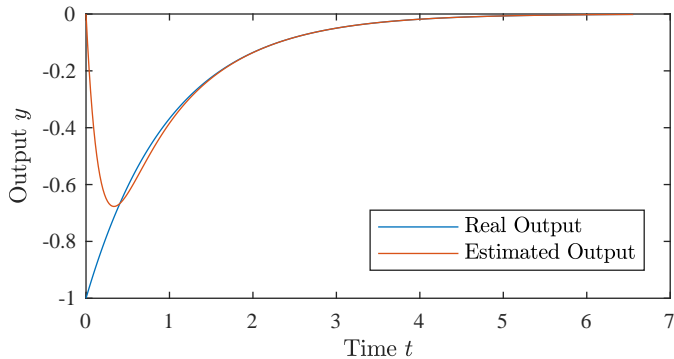
Observer Design

The Full Order Observer



Observer Design

Example: Observer Pole Assignment



Observer Based Control



Introduction

Observability

Full Order Observer

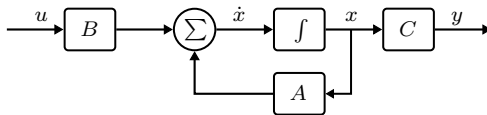
Observer Based Control

Integral Control

Example: Integral Control

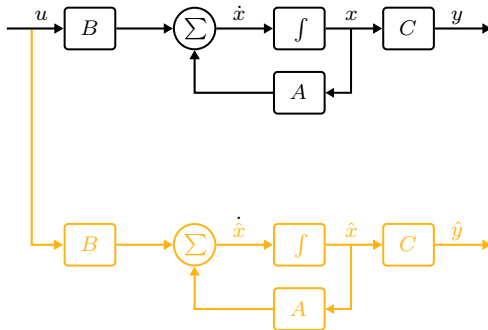
Observer Based Control

Observer Based Control (1)



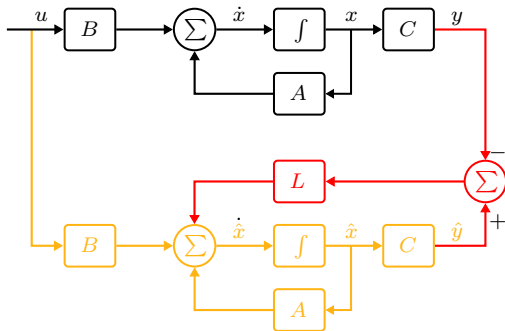
Observer Based Control

Observer Based Control (1)



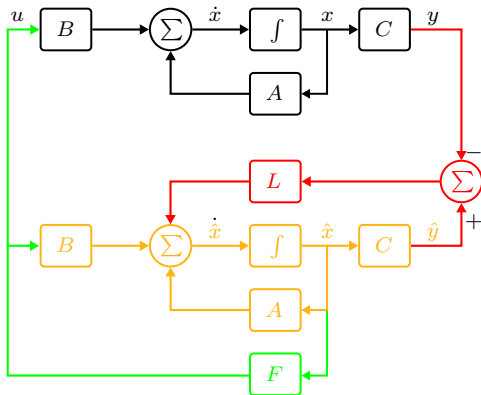
Observer Based Control

Observer Based Control (1)



Observer Based Control

Observer Based Control (1)



Observer Based Control

Observer Based Control (2)



System:

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

Observer:

$$\begin{aligned}\dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x}\end{aligned}$$

Feedback:

$$u = F\hat{x}$$

Observer Based Control

Observer Based Control (2)



System:

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

Observer:

$$\begin{aligned}\dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x}\end{aligned}$$

Feedback:

$$u = F\hat{x}$$

Error, $e = \hat{x} - x$:

Observer Based Control

Observer Based Control (2)



System:

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

Observer:

$$\begin{aligned}\dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x}\end{aligned}$$

Feedback:

$$u = F\hat{x}$$

Error, $e = \hat{x} - x$:

$$\begin{aligned}\dot{e} &= \dot{\hat{x}} - \dot{x} \\ &= A\hat{x} + BF\hat{x} + L(C\hat{x} - y) - (Ax + BF\hat{x})\end{aligned}$$

Observer Based Control

Observer Based Control (2)



$$\text{System: } \begin{aligned} \dot{x} &= Ax + Bu \\ y &= Cx \end{aligned}$$

$$\text{Observer: } \begin{aligned} \dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x} \end{aligned}$$

$$\text{Feedback: } u = F\hat{x}$$

Error, $e = \hat{x} - x$:

$$\begin{aligned} \dot{e} &= \dot{\hat{x}} - \dot{x} \\ &= A\hat{x} + BF\hat{x} + L(C\hat{x} - y) - (Ax + BF\hat{x}) \\ &= A(\hat{x} - x) + L(C\hat{x} - Cx) \end{aligned}$$

Observer Based Control

Observer Based Control (2)



$$\text{System: } \begin{aligned} \dot{x} &= Ax + Bu \\ y &= Cx \end{aligned}$$

$$\text{Observer: } \begin{aligned} \dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x} \end{aligned}$$

$$\text{Feedback: } u = F\hat{x}$$

Error, $e = \hat{x} - x$:

$$\begin{aligned} \dot{e} &= \dot{\hat{x}} - \dot{x} \\ &= A\hat{x} + BF\hat{x} + L(C\hat{x} - y) - (Ax + BF\hat{x}) \\ &= A(\hat{x} - x) + L(C\hat{x} - Cx) \\ &= (A + LC)(\hat{x} - x) = (A + LC)e \end{aligned}$$

Observer Based Control

The Separation Principle (1)



Combining the two equations:

$$\begin{aligned}\dot{x} &= Ax + Bu = Ax + BF\hat{x} = Ax + BF(e + x) \\ &= (A + BF)x + BFe\end{aligned}$$

and

$$\dot{e} = (A + LC)e$$

gives:

$$\begin{bmatrix} \dot{x} \\ \dot{e} \end{bmatrix} = \begin{bmatrix} A + BF & BF \\ 0 & A + LC \end{bmatrix} \begin{bmatrix} x \\ e \end{bmatrix}$$

Observer Based Control

The Separation Principle (2)



THEOREM. An observer based controller for the system

$$\begin{aligned}\dot{x} &= Ax + Bu, \quad x \in \mathbb{R}^n \\ y &= Cx\end{aligned}$$

with observer gain L and feedback gain F results in $2n$ closed loop poles, coinciding with the eigenvalues of the two matrices:

$$A + BF \quad \text{and} \quad A + LC$$

Observer Based Control

Example: Observer Based Control (1)



We consider again the system

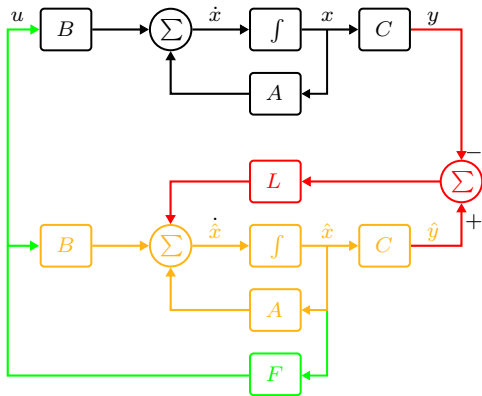
$$\begin{aligned}\dot{x} &= \begin{bmatrix} 2 & -3 \\ 4 & -5 \end{bmatrix} x + \begin{bmatrix} 2 \\ 3 \end{bmatrix} u \\ y &= \begin{bmatrix} -3 & 2 \end{bmatrix} x\end{aligned}$$

for which we apply an observer based controller with

$$\textcolor{red}{L} = \begin{bmatrix} -6 \\ -12 \end{bmatrix} \quad \text{and} \quad \textcolor{green}{F} = \begin{bmatrix} 42 & -30 \end{bmatrix}$$

Observer Based Control

Observer Based Control



Observer Based Control

Example: Observer Based Control (2)



The transfer function of the controller becomes:

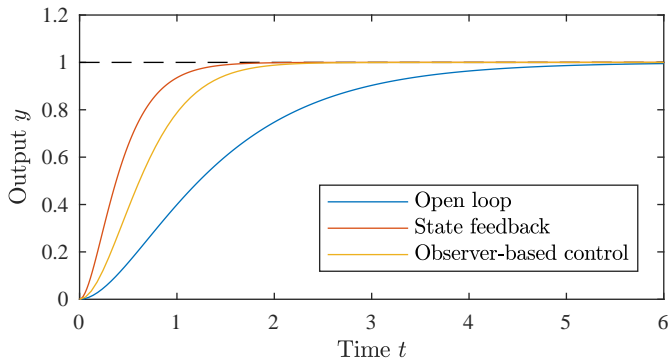
$$\begin{aligned} K(s) &= -F(sI - A - BF - LC)^{-1}L \\ &= -108 \frac{s + \frac{7}{3}}{s^2 + 15s + 74} \end{aligned}$$

The closed loop transfer function becomes:

$$G(s)(I - K(s)G(s))^{-1} = \frac{s^2 + 15s + 74}{(s + 5)^2(s + 4)^2}$$

Observer Based Control

Example: Observer Based Control (3)





Introduction

Observability

Full Order Observer

Observer Based Control

Integral Control

Example: Integral Control



We consider a state space system of the form:

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

for which we wish to design a feedback law:

$$u(t) = Fx(t) + F_I x_I(t)$$

where

$$x_I(t) = \int_0^t y(\tau) - r(\tau) d\tau$$

or

$$\dot{x}_I(t) = y(t) - r(t)$$



The equations:

$$\begin{aligned}\dot{x} &= Ax + Bu \\ \dot{x}_I &= y - r \\ y &= Cx\end{aligned}$$

can be combined into an extended state model:

$$\begin{aligned}\begin{bmatrix} \dot{x} \\ \dot{x}_I \end{bmatrix} &= \begin{bmatrix} A & 0 \\ C & 0 \end{bmatrix} \begin{bmatrix} x \\ x_I \end{bmatrix} + \begin{bmatrix} B \\ 0 \end{bmatrix} u + \begin{bmatrix} 0 \\ -I \end{bmatrix} r \\ y &= [C \ 0] \begin{bmatrix} x \\ x_I \end{bmatrix}\end{aligned}$$



can be combined into an extended state model:

$$\begin{bmatrix} \dot{x} \\ \dot{x}_I \end{bmatrix} = \begin{bmatrix} A & 0 \\ C & 0 \end{bmatrix} \begin{bmatrix} x \\ x_I \end{bmatrix} + \begin{bmatrix} B \\ 0 \end{bmatrix} u + \begin{bmatrix} 0 \\ -I \end{bmatrix} r$$
$$y = \begin{bmatrix} C & 0 \end{bmatrix} \begin{bmatrix} x \\ x_I \end{bmatrix}$$

for which the feedback law becomes:

$$u = Fx + F_I x_I = \begin{bmatrix} F & F_I \end{bmatrix} \begin{bmatrix} x \\ x_I \end{bmatrix}$$



Thus, the integral control problem has been reduced to a conventional state feedback problem:

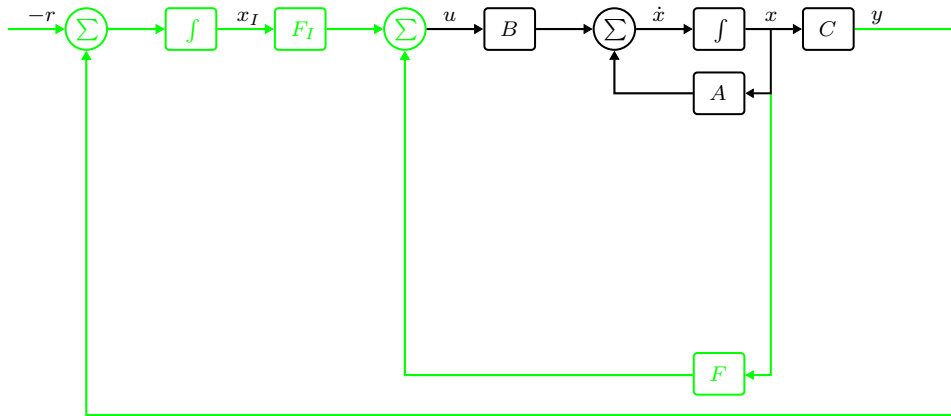
$$\begin{aligned}\dot{x}_e &= A_e x_e + B_e u \\ y &= C_e x_e\end{aligned}$$

for which we have to design a state feedback $u = F_e x_e$, where:

$$F_e = \begin{bmatrix} F & F_I \end{bmatrix}, \quad x_e = \begin{bmatrix} x \\ x_I \end{bmatrix}$$
$$A_e = \begin{bmatrix} A & 0 \\ C & 0 \end{bmatrix}, \quad B_e = \begin{bmatrix} B \\ 0 \end{bmatrix}, \quad C_e = \begin{bmatrix} C & 0 \end{bmatrix}$$

Integral Control

Block Diagram





If the states are unavailable for feedback, they can be estimated by e.g. a full order observer:

$$\begin{aligned}\dot{\hat{x}} &= A\hat{x} + Bu + L(C\hat{x} - y) \\ \hat{y} &= C\hat{x}\end{aligned}$$

where L is chosen such that $A + LC$ is stable with desirable eigenvalues.



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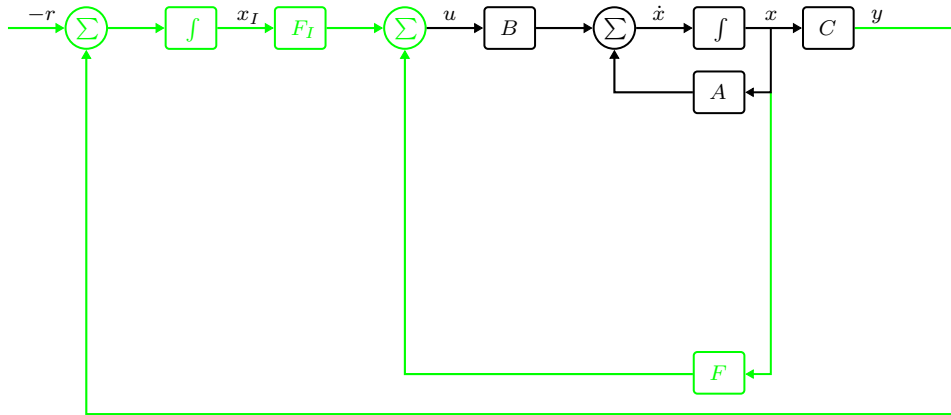
where L is chosen such that $A + LC$ is stable with desirable eigenvalues.

Separation result: The closed loop poles of such an observer based integral control scheme consist of the eigenvalues of

$$A_e + B_e F_e \quad \text{and of} \quad A + LC$$

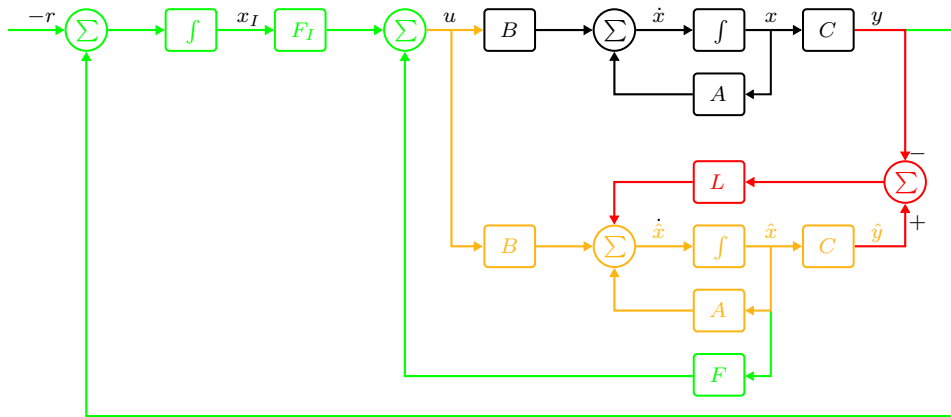
Integral Control

Block Diagram of Observer-Based Integral Control



Integral Control

Block Diagram of Observer-Based Integral Control



Integral Control

Example



Introduction

Observability

Full Order Observer

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Example: Integral Control



We consider again the system

$$\begin{aligned}\dot{x} &= \begin{bmatrix} 2 & -3 \\ 4 & -5 \end{bmatrix} x + \begin{bmatrix} 2 \\ 3 \end{bmatrix} u \\ y &= \begin{bmatrix} -3 & 2 \end{bmatrix} x\end{aligned}$$

for which we have already computed an observer gain assigning poles in $\{-4, -5\}$:

$$\textcolor{red}{L} = \begin{bmatrix} -6 \\ -12 \end{bmatrix}$$



The extended system becomes:

$$A_e = \left[\begin{array}{c|c} A & 0 \\ \hline C & 0 \end{array} \right] = \left[\begin{array}{cc|c} 2 & -3 & 0 \\ 4 & -5 & 0 \\ \hline -3 & 2 & 0 \end{array} \right]$$

$$B_e = \left[\begin{array}{c} B \\ 0 \end{array} \right] = \left[\begin{array}{c} 2 \\ 3 \\ 0 \end{array} \right]$$

$$C_e = [C \mid 0] = [-3 \quad 2 \mid 0]$$



Using e.g. controllable canonical form, an extended state feedback can be found, which assigns poles in $\{-3, -4, -5\}$:

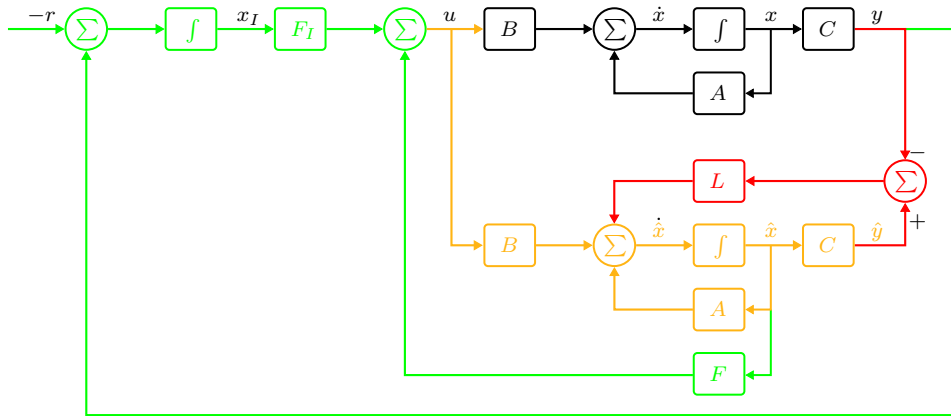
$$\begin{aligned} \mathbf{F}_e &= [117 \quad -81 \quad -60] \\ \Rightarrow \mathbf{F} &= [117 \quad -81] , \quad F_I = -60 \end{aligned}$$

The resulting controller can be shown to have the transfer function:

$$-\frac{1}{6s} \cdot \frac{55s^2 + 207s + 200}{s^2 + 18s + 119}$$

Integral Control

Example (4)



Integral Control

Example (5)

