

1.a)

$$G_p(s) = \frac{\omega_b^2}{s^2 + 2\zeta_b \omega_b s + \omega_b^2}, \quad \zeta_b = 0.707, \quad \omega_b = 10 \text{ rad/s}$$

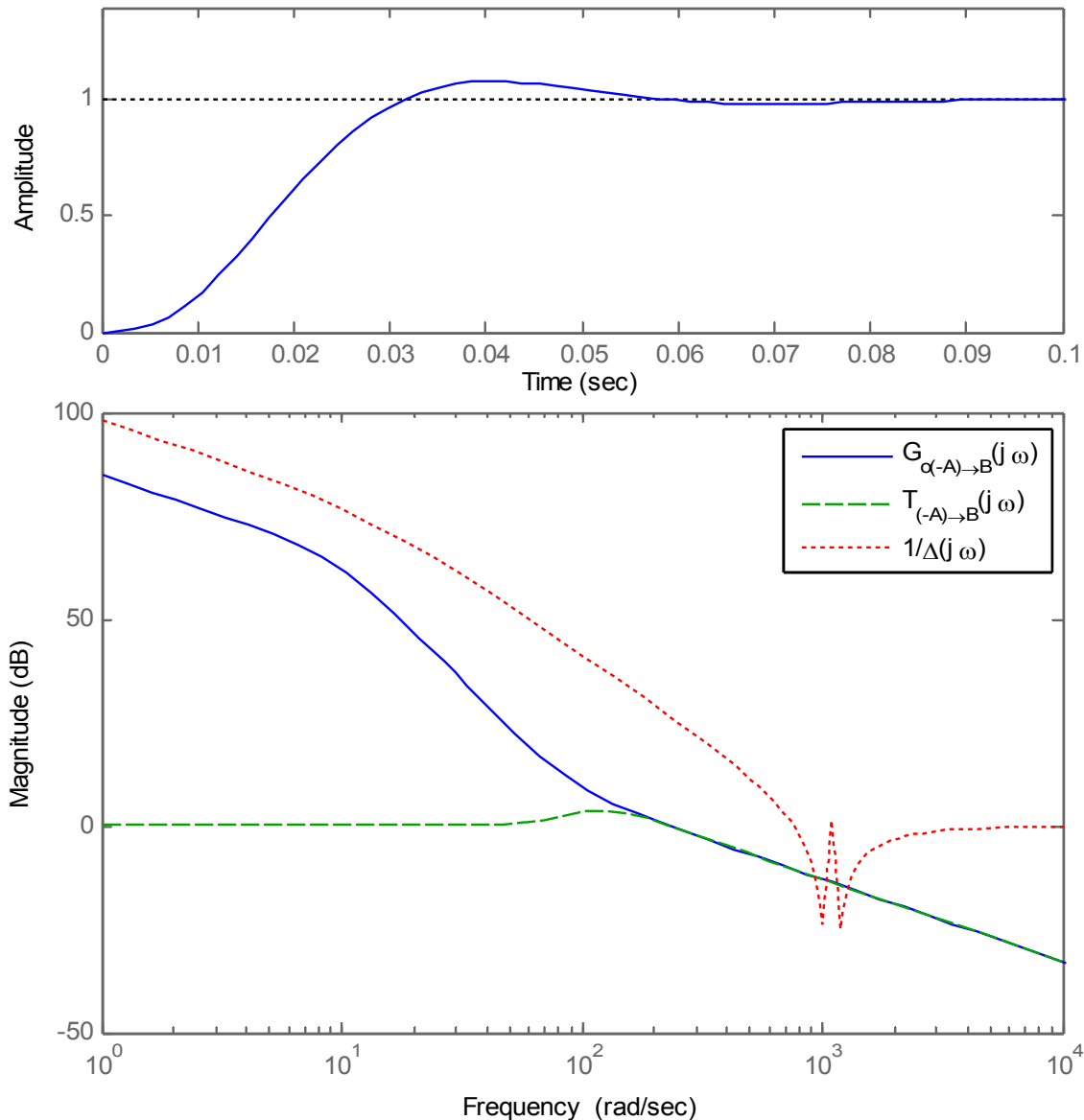
$$G_{PA}(s) = G_p(s) \left(\frac{\omega_r(\zeta_r s + \omega_r)}{s^2 + 2\zeta_r \omega_r s + \omega_r^2} \right) \left(\frac{\omega_t^2(s^2 + 2\zeta_t \omega_n s + \omega_n^2)}{\omega_n^2(s^2 + 2\zeta_t \omega_t s + \omega_t^2)} \right)$$

$$\zeta_r = 0.015, \quad \omega_r = 1000 \text{ rad/s}, \quad \zeta_t = 0.015, \quad \omega_t = 1200 \text{ rad/s}, \quad \omega_n = 0.9 \omega_t$$

$$Q_r(s) = \frac{1}{s}, \quad J = \frac{1}{2} \int_{-\infty}^{\infty} \{ X^*(j\omega) C^T Q_r^*(j\omega) Q_r(j\omega) C X(j\omega) + \rho |U(j\omega)|^2 \} d\omega$$

Using functions fslqr and fslqr_reg with $Q_f = \text{zeros}(2)$, $R_f = 1$, $\rho = 3.2 \cdot 10^{-9}$ gives a gain crossover frequency of 60 rad/sec for $G_{oE \rightarrow Y}(s)$

Closed-loop nominal step response for $\rho = 3.2\text{e-}9$



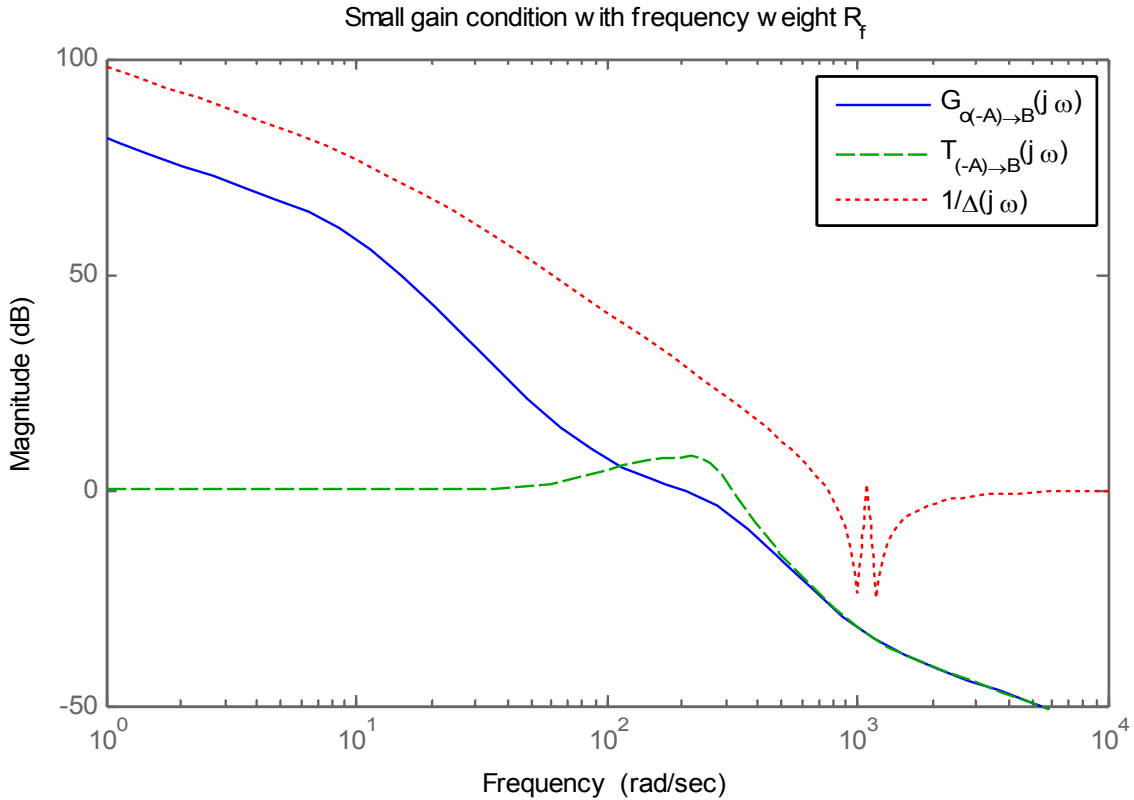
Small gain condition is not satisfied, $|T_{(-A) \rightarrow B}(j\omega)| > |1/\Delta(j\omega)|$ at some points around 10^3 rad/sec

Calculating this feedback design applied to the actual plant model using `fslqr_reg_robust_test`, the complementary transfer function $T_{E \rightarrow Y}(s)$ has unstable poles at $45.07 \pm 1185j$ and $35.36 \pm 1020.5j$ so the closed-loop feedback system with the actual plant model is not stable.

1.b)

$$J = \frac{1}{2} \int_{-\infty}^{\infty} \{X^*(j\omega) C^T Q_r^*(j\omega) Q_r(j\omega) C X(j\omega) + \rho R(j\omega) |U(j\omega)|^2\} d\omega$$

For $R_f(s)$ I will use a second-order lead filter with poles at 1000 rad/sec, zeros at 250 rad/sec, and damping ratios of 0.707 for the poles and 0.25 for the zeros. $R_f(s) = 16 \frac{s^2 + 125s + 250^2}{s^2 + 1414s + 1000^2}$



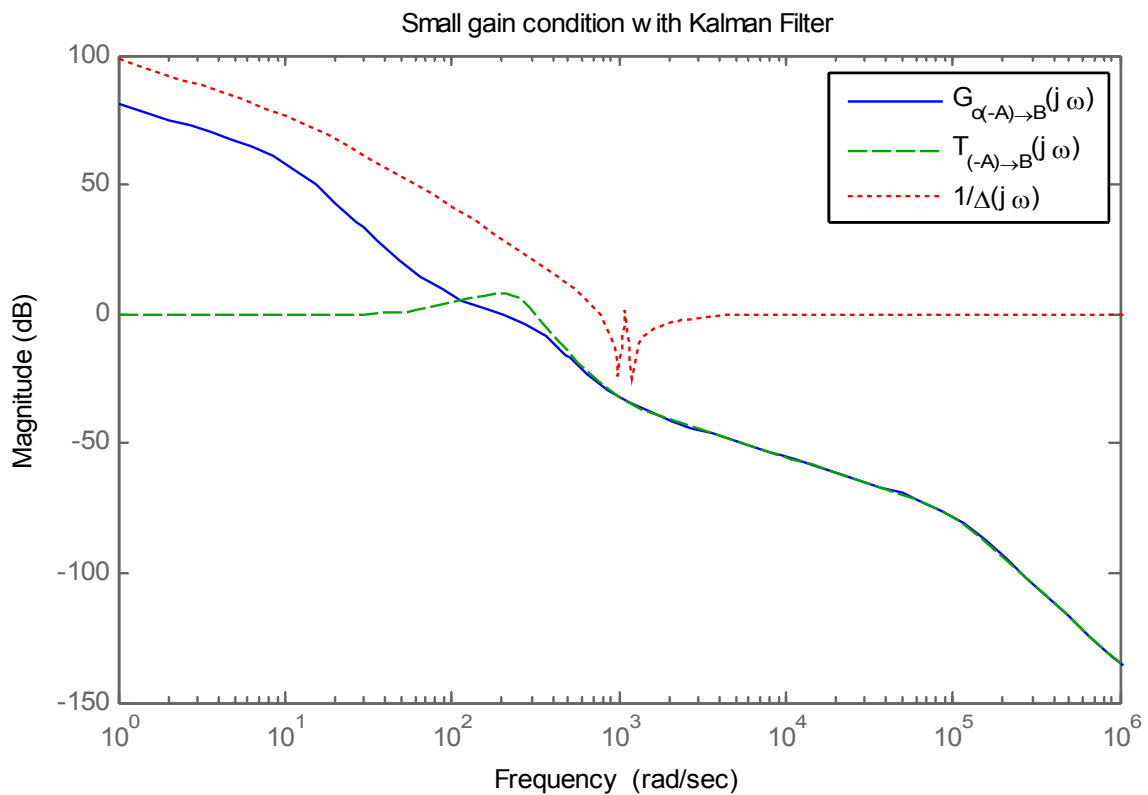
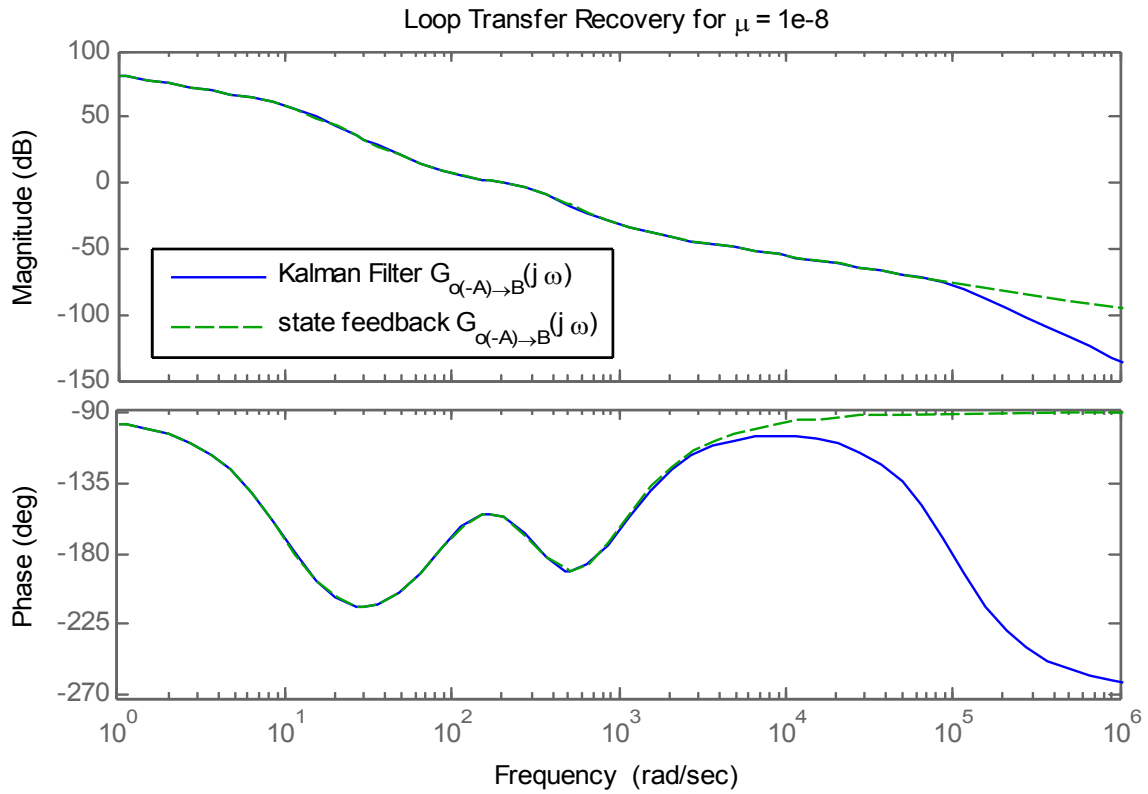
The gain crossover of $G_{oE \rightarrow Y}(s)$ in this design is now 55.3 rad/sec. Applying the same compensators to the actual model (figure 3 robustness test), the least stable closed-loop eigenvalue is $-13.5 \pm 994j$ so now the closed-loop feedback system is stable.

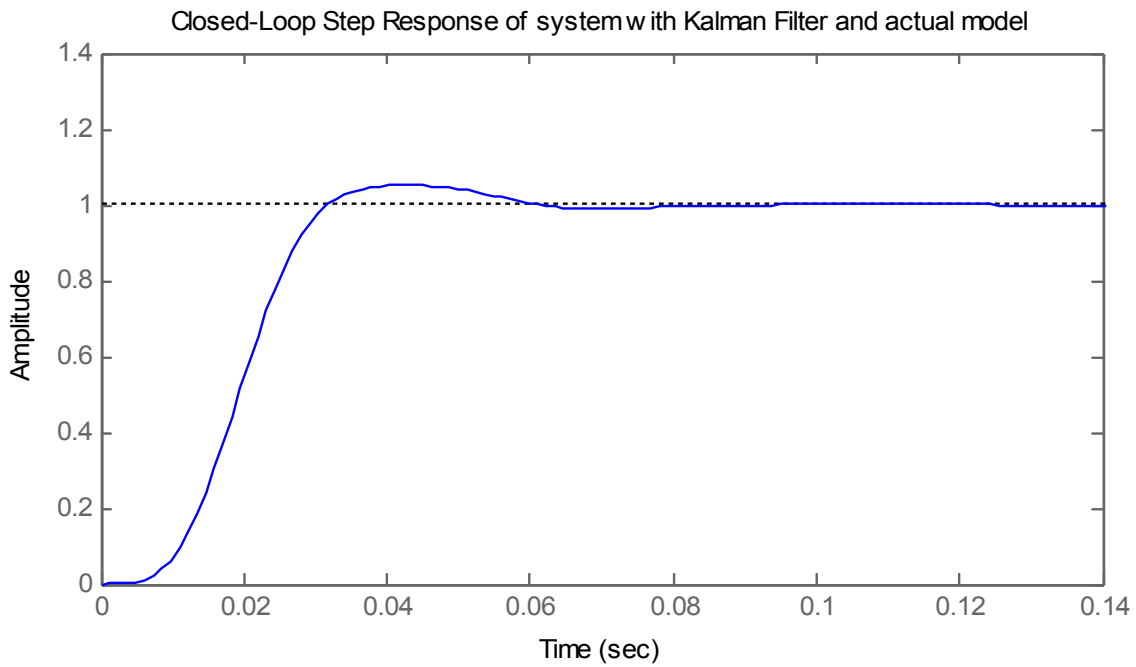
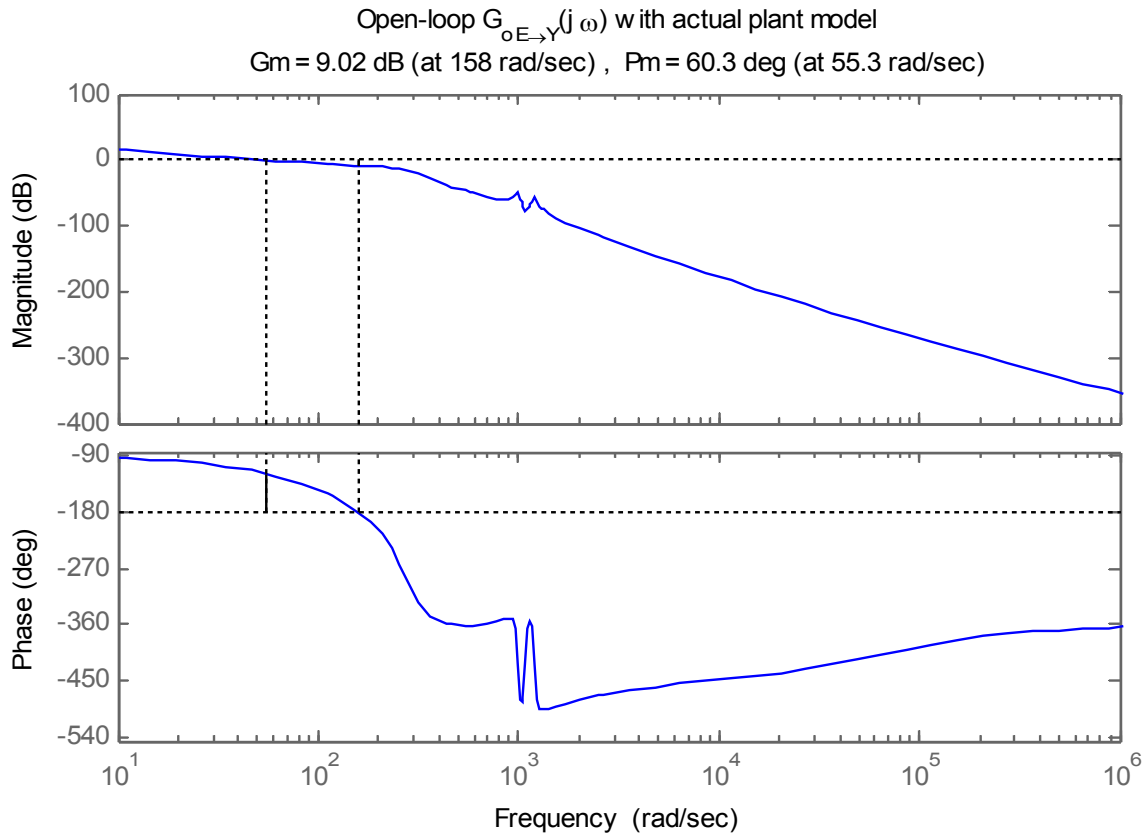
1.c)

See plots on next page. The loop transfer recovery was pretty good for $\mu \leq 10^{-5}$, with better matching up to higher frequencies for smaller μ . $G_{oE \rightarrow Y}(s)$ appears to be unchanged by the Kalman filter so its gain crossover is again 55.3 rad/sec.

1.d)

The choice of $R_f(s)$ has a major effect on the closed-loop stability robustness. I explored ranges of coefficient values in $R_f(s)$ (poles, zeros, damping ratios) of second order, keeping the gain crossover where I wanted it using a nonlinear constraint in `fmincon`, and was a bit surprised by some results. Minimizing the largest real part of all closed-loop eigenvalues would occasionally drive one of the damping ratios to whatever lower limit I had set. Sometimes the best result had overdamped poles which I wasn't expecting, and the best frequency for the poles sometimes went even higher than the worst-case $\Delta(s)$ frequencies. The choice of $R_f(s)$ above was a hybrid of what I would have tried manually combined with the output trends that `fmincon` was giving me.





2.a)

$$G(z) = \frac{B^*(z)}{A^*(z)} = (1 - z^{-1}) \mathcal{Z} \left\{ \mathcal{L}^{-1} \left(\frac{G(s)}{s} \right) \right\}, \quad G(s) = \frac{1}{s(s+1)}$$

$$G(z) = c2d(G, 0.5) = \frac{0.1065z + 0.0902}{z^2 - 1.607z + 0.6065} = \frac{q^{-1}(0.1065 + 0.0902q^{-1})}{1 - 1.607q^{-1} + 0.6065q^{-2}} = \frac{q^{-d}B(q^{-1})}{A(q^{-1})}$$

2.b) $A_m(q^{-1})y_d(k)=q^{-d}B_m(q^{-1})u_d(k)$, we want natural frequency of 1 rad/sec and damping ratio of 0.707 so continuous poles $p_c=-0.707\pm 0.707j$, so $p_d=e^{p_c T}=0.659\pm 0.243j$

$$A_m(q^{-1})=(1-(0.659+0.243j)q^{-1})(1-(0.659-0.243j)q^{-1})=1-1.318q^{-1}+0.493q^{-2}$$

2.c) Static gain given by $q=1$, so for $B_m(q^{-1})=b_{m0}=A_m(1)=1-1.318+0.493=0.1756$

2.d) $A_c'(q^{-1})=1+a_{c1}'q^{-1}+a_{c2}'q^{-2}$, we want natural frequency of 2 rad/sec and damping ratio of 0.5 continuous characteristic equation of s^2+2s+2^2 , so continuous poles $p_c=-1\pm 1.732j$

$$p_d=e^{p_c T}=0.393\pm 0.462j, A_c'(q^{-1})=(1-(0.393+0.462j)q^{-1})(1-(0.393-0.462j)q^{-1})$$

$$A_c'(q^{-1})=1-0.786q^{-1}+0.368q^{-2}$$

2.e) $A_c(q^{-1})=A_c'(q^{-1})B^s(q^{-1})$, $B^s(q^{-1})=\frac{1}{b_0}B(q^{-1})$, $B^u(q^{-1})=b_0$

From part a, leading coefficient of $B(q^{-1})$, $b_0=0.1065$

$$d(k)=0 \text{ so } A_d(q^{-1})=1, R(q^{-1})=R'(q^{-1})A_d(q^{-1})B^s(q^{-1})$$

$$\text{Perfect tracking feedforward } T(q^{-1}, q)=\frac{q^d A_c'(q^{-1})}{b_0}=\frac{q(1-0.786q^{-1}+0.368q^{-2})}{0.1065}$$

$$\text{Diophantine equation } A_c(q^{-1})=A(q^{-1})R(q^{-1})+q^{-d}B(q^{-1})S(q^{-1})$$

$$A_c'(q^{-1})=A_d(q^{-1})A(q^{-1})R'(q^{-1})+q^{-d}B^u(q^{-1})S(q^{-1})$$

$$1-0.786q^{-1}+0.368q^{-2}=1(1-1.607q^{-1}+0.6065q^{-2})R'(q^{-1})+q^{-1}0.1065S(q^{-1})$$

$$m_u=0 \text{ since } B_u(q^{-1}) \text{ is a scalar, and } d=1, \text{ so } n_r'=d+m_u-1=0 \text{ therefore } R'(q^{-1})=1$$

$$n=2, n_d=0, n_c'=2, \text{ so } n_s=\max(n+n_d-1, n_c'-d-m_u)=1, S(q^{-1})=s_0+s_1q^{-1}$$

$$1-0.786q^{-1}+0.368q^{-2}=(1-1.607q^{-1}+0.6065q^{-2})+q^{-1}0.1065(s_0+s_1q^{-1})$$

$$-0.786=-1.607+0.1065s_0, 0.368=0.6065+0.1065s_1$$

$$s_0=(1.607-0.786)/0.1065=7.703, s_1=(0.368-0.6065)/0.1065=-2.24$$

$$T(q^{-1}, q)=\frac{q-0.786+0.368q^{-1}}{0.1065}, r(k)=T(q^{-1}, q)y_d(k), S(q^{-1})=7.703-2.24q^{-1}$$

$$R(q^{-1})=R'(q^{-1})A_d(q^{-1})B^s(q^{-1})=\frac{0.1065+0.0902q^{-1}}{0.1065}, u(k)=\frac{1}{R(q^{-1})}[r(k)-S(q^{-1})y(k)]$$

2.f) $y_d(-1)=y_d(0)=y(-1)=y(0)=0$, $u_d(k)=u_s(k)-2u_s(k-25)+2u_s(k-50)-2u_s(k-75)$

$$d(k)=0.5u_s(k-40), u_s(j) \text{ unit step: } 0 \text{ for } j<1, 1 \text{ for } j\geq 0$$

See plots on next page, $y(k)$ perfectly tracks $y_d(k)$ when $d(k)=0$ but has an offset after 20 seconds

2.g) Assuming now that $d(k)=d(k-1)$, $A_d(q^{-1})=1-q^{-1}$

$$A_c'(q^{-1})=A_d(q^{-1})A(q^{-1})R'(q^{-1})+q^{-d}B^u(q^{-1})S(q^{-1})$$

$$1-0.786q^{-1}+0.368q^{-2}=(1-q^{-1})(1-1.607q^{-1}+0.6065q^{-2})R'(q^{-1})+q^{-1}0.1065S(q^{-1})$$

$$m_u=0 \text{ since } B_u(q^{-1}) \text{ is a scalar, and } d=1, \text{ so } n_r'=d+m_u-1=0 \text{ therefore } R'(q^{-1})=1$$

$$n=2, n_d=1, n_c'=2, \text{ so } n_s=\max(n+n_d-1, n_c'-d-m_u)=2, S(q^{-1})=s_0+s_1q^{-1}+s_2q^{-2}$$

$$1-0.786q^{-1}+0.368q^{-2}=(1-q^{-1})(1-1.607q^{-1}+0.6065q^{-2})+0.1065q^{-1}(s_0+s_1q^{-1}+s_2q^{-2})$$

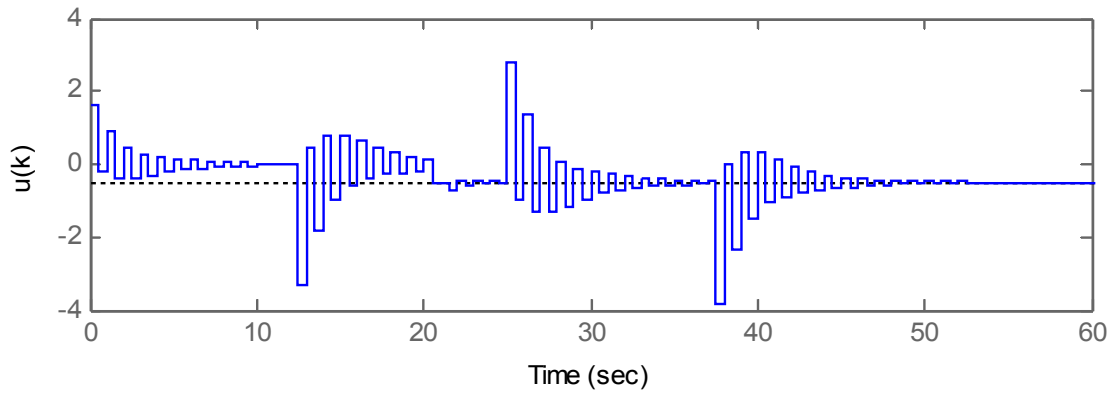
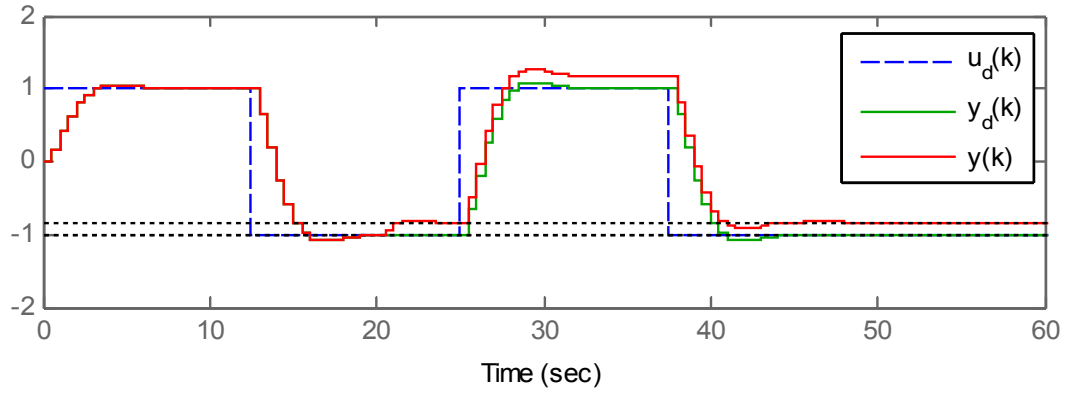
$$1-0.786q^{-1}+0.368q^{-2}=1-2.607q^{-1}+2.213q^{-2}-0.6065q^{-3}+0.1065(s_0q^{-1}+s_1q^{-2}+s_2q^{-3})$$

$$s_0=(2.607-0.786)/0.1065=17.09, s_1=(0.368-2.213)/0.1065=-17.32, s_2=0.6065/0.1065=5.69$$

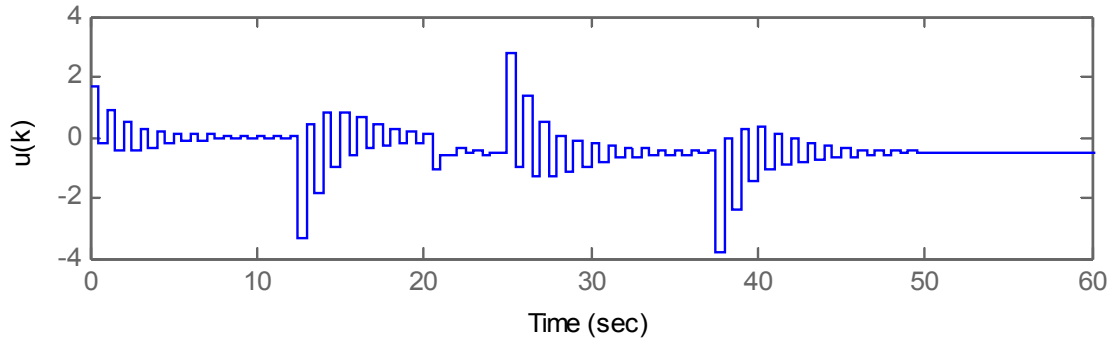
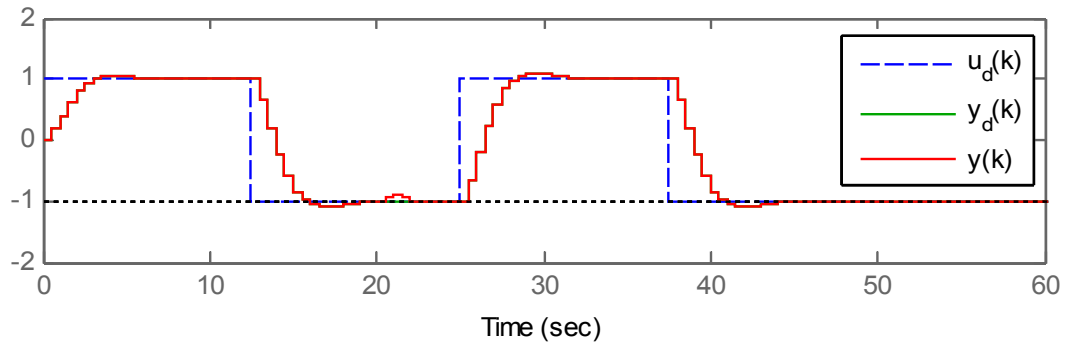
$$S(q^{-1})=17.09-17.32q^{-1}+5.69q^{-2}, R(q^{-1})=R'(q^{-1})A_d(q^{-1})B^s(q^{-1})=(1-q^{-1})\frac{0.1065+0.0902q^{-1}}{0.1065}$$

$$R(q^{-1})=1-0.1533q^{-1}-0.8467q^{-2}$$

2.f)



2.h)



2.i)

$$\text{Now } B^s(q^{-1})=1, B^u(q^{-1})=B(q^{-1}), A_d(q^{-1})=1-q^{-1}$$

$$A_c'(q^{-1})=A_d(q^{-1})A(q^{-1})R'(q^{-1})+q^{-d}B^u(q^{-1})S(q^{-1})$$

$$1-0.786q^{-1}+0.368q^{-2}=(1-q^{-1})(1-1.607q^{-1}+0.6065q^{-2})R'(q^{-1})+q^{-1}(0.1065+0.0902q^{-1})S(q^{-1})$$

$m_u=1, d=1$, so $n_r'=d+m_u-1=1$ therefore $R'(q^{-1})=1+r_1'q^{-1}$

$n=2, n_d=1, n_c'=2$, so $n_s=\max(n+n_d-1, n_c'-d-m_u)=2$, $S(q^{-1})=s_0+s_1q^{-1}+s_2q^{-2}$

From bezout, $R'(q^{-1})=1+0.5935q^{-1}$, $S=11.52-12.55q^{-1}+3.99q^{-2}$

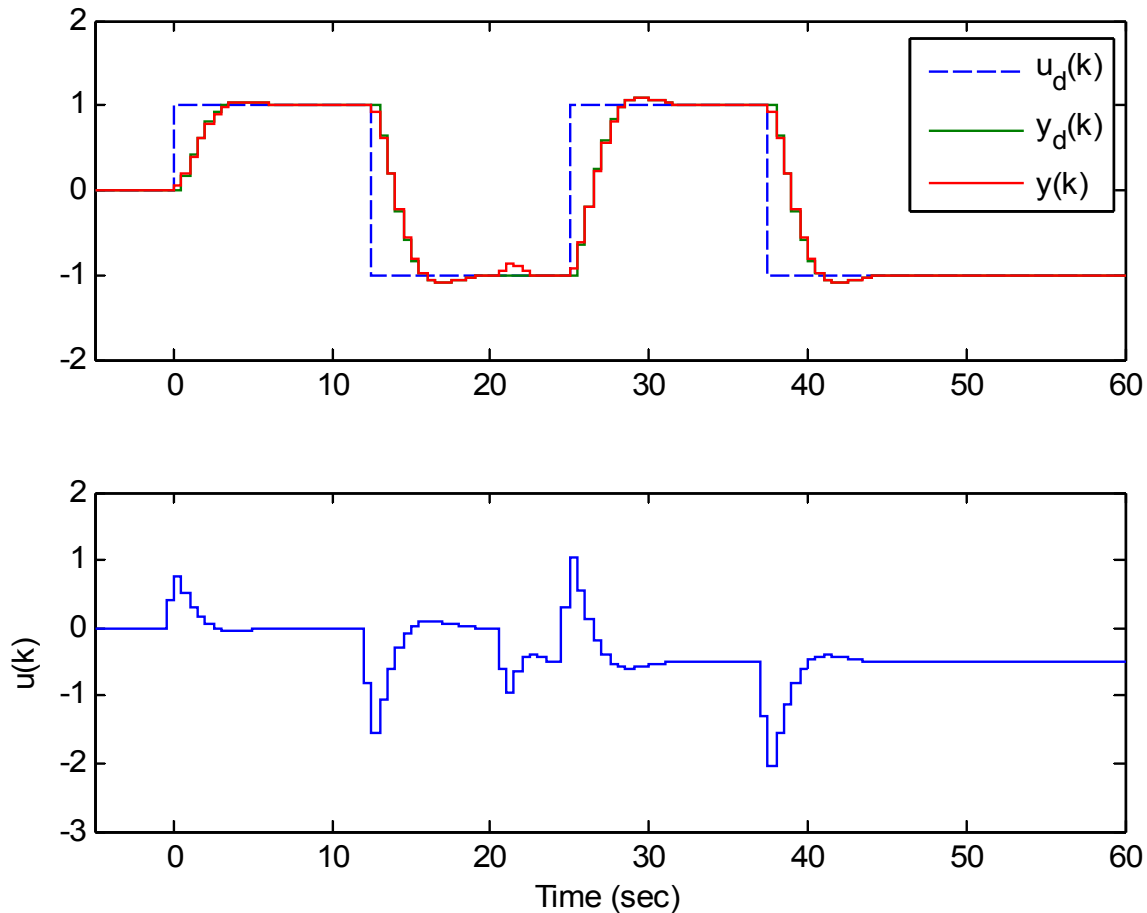
$R(q^{-1})=R'(q^{-1})A_d(q^{-1})B^s(q^{-1})=(1+0.5935q^{-1})(1-q^{-1})=1-0.4065q^{-1}-0.5935q^{-2}$

Feedforward from zero-phase error tracking: $T(q^{-1}, q)=A_c'(q^{-1})q^d \frac{B''(q)}{[B''(1)]^2}$

$T(q^{-1}, q)=(1-0.786q^{-1}+0.368q^{-2})q \frac{0.1065+0.0902q}{(0.1065+0.0902)^2}=2.331q^2+0.9208q-1.306+1.013q^{-1}$

2.j)

Transfer function from u_s to u is acausal, but we can simulate a delayed version then shift the result



2.k)

Other than the slight inconvenience of acausality, the results with the zero-phase feedforward were considerably cleaner. The control input was oscillatory when cancelling all the zeros, but well-behaved with the feed-forward and no cancelled zeros. That may be due to the fact that one of the plant zeros was -0.847, close to the unit circle.

We see that if disturbance is expected to be 0, then a non-zero disturbance introduces a constant offset between $y(k)$ and $y_d(k)$. If disturbance is expected to be constant, then a step causes a temporary mismatch but the controller compensates and returns after the disturbance is again constant. The value of the control input goes to a nonzero value which cancels the disturbance.