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1. 解: $\dot{x} = \begin{pmatrix} 0 & 1 \\ -6 & -5 \end{pmatrix} x + \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1(t) \\ t \end{pmatrix} \therefore A = \begin{pmatrix} 0 & 1 \\ -6 & -5 \end{pmatrix} B = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} u(s) = \begin{pmatrix} \frac{1}{s} \\ \frac{1}{s^2} \end{pmatrix}$

$$x(s) = (sI - A)^{-1} B u(s) = \begin{pmatrix} s & -1 \\ 6 & s+5 \end{pmatrix}^{-1} \begin{pmatrix} \frac{1}{s} \\ \frac{1}{s^2} \end{pmatrix} = \begin{pmatrix} \frac{s+5}{(s+2)(s+3)} & \frac{1}{(s+2)(s+3)} \\ \frac{-6}{(s+2)(s+3)} & \frac{s}{(s+2)(s+3)} \end{pmatrix} \begin{pmatrix} \frac{1}{s} \\ \frac{1}{s^2} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{s^2+5s+1}{s^2(s+2)(s+3)} \\ \frac{-5}{s(s+2)(s+3)} \end{pmatrix} = \begin{pmatrix} -\frac{5}{4(s+2)} + \frac{5}{9(s+3)} + \frac{1}{6s^2 + \frac{25}{36s}} \\ -\frac{5}{6s} + \frac{5}{2(s+2)} - \frac{5}{3(s+3)} \end{pmatrix}$$

Laplace反变换得状态方程的强制解: $\begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix} = \begin{pmatrix} -\frac{5}{4}e^{-2t} + \frac{5}{9}e^{-3t} + \frac{t}{6} + \frac{25}{36} \\ -\frac{5}{6} + \frac{5}{2}e^{-2t} - \frac{5}{3}e^{-3t} \end{pmatrix}$

2. 解: 易知系统完全能控, 故(A, B)镇定

$\text{rank } B = 1 \neq \text{rank}[B \ N] = 2 \therefore$ 状态对外扰动完全不变性且无法改变

$C(N \ A \ N) = (6 \ 3) \begin{pmatrix} 1 & -2 \\ -2 & 0 \end{pmatrix} = (0 \ -12) \neq 0$, 可改善.

考虑 $u = -F_r x$ $F_r = (f_1 \ f_2)$ $A_L = A - BF_r = \begin{pmatrix} 0 & 1 \\ -f_1 & -f_2 \end{pmatrix}$

$\det(sI - A_L) = s(s+f_2) + f_1 = s^2 + f_2s + f_1$ $f_1 > 0, f_2 > 0$.

$CA_LN = (6 \ 3) \begin{pmatrix} 0 & 1 \\ -f_1 & -f_2 \end{pmatrix} \begin{pmatrix} 1 \\ -2 \end{pmatrix} = -12 + 6f_2 - 3f_1$ 可取 $f_1 = 2 \ f_2 = 3$

故取状态反馈 $u = -(2 \ 3)x$ 时, 输出对外扰动有完全不变性.

3. 解: $\begin{pmatrix} 0 & 1 \\ -6 & -5 \end{pmatrix} x = \begin{pmatrix} 0 & 1 \\ 4 & 6 \end{pmatrix} \begin{cases} \begin{pmatrix} -1 & 0 \\ 0 & -1 \end{pmatrix} P = \begin{pmatrix} -1 \\ -1 \end{pmatrix} \\ \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} P = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \end{cases}$ 解得 $P = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

\therefore 系统输出 $y(t)$ 的静态值为 0.

4. 解: $\begin{cases} \begin{pmatrix} 0 & 1 \\ -6 & -5 \end{pmatrix} P - P \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \\ \begin{pmatrix} -6 & -5 \\ 0 & 6 \end{pmatrix} P = \begin{pmatrix} 1 & 0 \\ 0 & 5 \end{pmatrix} \end{cases}$ 解得 $P = \begin{pmatrix} -\frac{1}{6} & -\frac{25}{36} \\ 0 & \frac{5}{6} \end{pmatrix}$

\therefore 输出 $y(t)$ 的静态值为 0.





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5. 解: $\det(sI - A + BF_x) = \det \begin{pmatrix} s & -1 \\ f_1 & f_2 + s \end{pmatrix} = (s+2)(s+3) \therefore f_1 = 6, f_2 = 5$

$F_x = (6 \ 5)$ 由 $CP = D, RP$
 $AP - PM + BQ = N$ $\begin{cases} \begin{pmatrix} 6 & 5 \\ 0 & 6 \end{pmatrix} P = \begin{pmatrix} -1 & 0 \\ 0 & 5 \end{pmatrix} \\ \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} P - P \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} Q = \begin{pmatrix} 0 & 1 \\ 0 & -2 \end{pmatrix} \end{cases}$

解得 $P = \begin{pmatrix} \frac{1}{6} & \frac{25}{36} \\ 0 & \frac{5}{6} \end{pmatrix} \quad Q = (0 \ -2)$

$\therefore F_w = Q + F_x P = (-1 \ -2) \therefore$ 控制器中 $F_x = (6 \ 5), F_w = (-1 \ -2)$

6. 解: 依题意设计鲁棒抗干扰控制器 $\begin{cases} \dot{q} = \gamma \\ u = -F_x x - F_q q \end{cases}$

对于增广后的系统有 $\det(sI - A)$

$\det \left(sI - \begin{pmatrix} A - BF_x & -BF_q \\ c & 0 \end{pmatrix} \right) = (s+1)^2 (s+2)^2$

可解出 $F_x = \begin{pmatrix} 0 & 5 \\ 2 & -2 \end{pmatrix} \quad F_q = \begin{pmatrix} 0 & 2 \\ 1 & -1 \end{pmatrix}$





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7. 证明: 将原系统增广后有

$$\begin{cases} \begin{pmatrix} \dot{x} \\ \dot{w} \end{pmatrix} = \begin{pmatrix} A & B \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ w \end{pmatrix} \\ y = \begin{pmatrix} C & D \end{pmatrix} \begin{pmatrix} x \\ w \end{pmatrix} \end{cases}$$

先证必要性,

对增广系统有 $\tilde{Q}_g = \begin{pmatrix} C & D \\ CA & CB \\ \vdots & \vdots \\ CA^{n+p-1} & CA^{n+p-2}B \end{pmatrix} = \begin{pmatrix} C & D \\ Q_g A & Q_g B \end{pmatrix} = \begin{pmatrix} 0 & I \\ Q_g & 0 \end{pmatrix} \begin{pmatrix} A & B \\ C & D \end{pmatrix}$

其中 Q_g 为 $(A \ C)$ 的可观测性矩阵.当增广系统可观测时 $\text{rank } \tilde{Q}_g = n+p$, 引理: $\text{rank}(AB) \leq \min\{\text{rank } A, \text{rank } B\}$

$$\therefore \text{rank} \begin{pmatrix} 0 & I \\ Q_g & 0 \end{pmatrix} \geq n+p \quad \text{rank} \begin{pmatrix} A & B \\ C & D \end{pmatrix} \geq n+p.$$

$\therefore \begin{pmatrix} A & B \\ C & D \end{pmatrix}$ 的列数固定为 $n+p$, $\therefore \text{rank} \begin{pmatrix} A & B \\ C & D \end{pmatrix} \leq n+p \therefore \text{rank} \begin{pmatrix} A & B \\ C & D \end{pmatrix} = n+p$

~~此秩为系统秩, 故 $\begin{pmatrix} A & B \\ C & D \end{pmatrix}$ 的秩为 $n+p$~~

同时由于 $\begin{pmatrix} x \\ w \end{pmatrix}$ 可观测, 则 w 一定可观, 则原系统 $(A \ C)$ 可观, 必要性得证.

下证充分性:

$$\therefore \text{rank} \begin{pmatrix} A & B \\ C & D \end{pmatrix} = n+p, \text{rank} \begin{pmatrix} 0 & I \\ Q_g & 0 \end{pmatrix} \text{列满秩}$$

引理, 当 A 列满秩时, $\text{rank}(AB) = \text{rank } B$.

$$\therefore \text{rank } \tilde{Q}_g = \text{rank} \begin{pmatrix} A & B \\ C & D \end{pmatrix} = n+p, \text{故} \begin{pmatrix} x \\ w \end{pmatrix} \text{可观测, 充分性得证.}$$

综上所述证毕.

