# Control Engineering Lecture 7 ver. 1.5.2

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## **Today**

#### Last lecture

- Step response
- ► Harmonic response
- Reachability
- Reachable canonical form

#### Today

- ► An output regulation problem
- ▶ Solution to the output regulation problem
- Eigenvalue assignment
- Second order systems

#### A first control problem

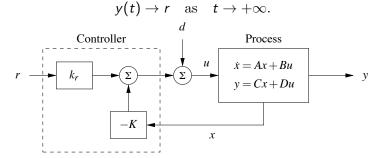
**Problem** Given the system

$$\dot{x} = Ax + Bu$$
$$y = Cx + Du$$

find a state feedback control of the form

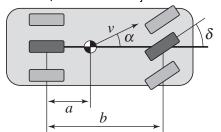
$$u = -Kx + k_r r$$

such that the output response of the closed-loop system converges to r, i.e.



#### Control of the lateral deviation of a vehicle

**Problem** Linearized & normalized vehicle steering dynamics [Textbook, Example 2.8 and 5.12]

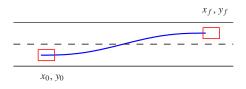


$$\begin{aligned} \mathbf{x} &= \begin{bmatrix} \mathbf{y} & \boldsymbol{\theta} \end{bmatrix}^\top \\ \mathbf{y} \text{ vertical position of the c.m.v.} \\ \boldsymbol{\theta} \text{ vehicle heading angle} \\ \mathbf{c.m.v.} &= \text{center of mass of the vehicle} \\ u &= \delta \text{ angle of the front wheel} \\ \gamma &= \mathbf{a}/\mathbf{b} \end{aligned}$$

Change of lane manoeuvre find a state feedback control  $u=-Kx+k_rr$  such that the vertical position of the c.m.v.  $y(t)\to r$  as  $t\to +\infty$ , where r is the vertical position to which the vehicle should converge

$$\dot{x} = \underbrace{\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}}_{A} x + \underbrace{\begin{bmatrix} \gamma \\ 1 \end{bmatrix}}_{B} u$$

$$y = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_{D} x + \underbrace{\underbrace{0}}_{D} u$$



## A first control problem

Closed-loop system (D = 0)

$$\dot{x} = Ax + B(-Kx + k_r r) = (A - BK)x + Bk_r r$$
  
 $y = Cx$ 

What is the equilibrium  $\bar{x}$  that returns the output

$$\bar{y} = C\bar{x} = r$$
?

It is the state  $\bar{x}$  that satisfies

$$0 = \dot{\bar{x}} = (A - BK)\bar{x} + Bk_r r$$
  
 
$$r = \bar{y} = C\bar{x}$$

If A - BK is asymptotically stable (hence, nonsingular), then  $\bar{x} = -(A - BK)^{-1}Bk_r r$  and

$$r = C\bar{x} = -C(A - BK)^{-1}Bk_rr \Leftrightarrow k_r = -\frac{1}{C(A - BK)^{-1}B}$$

### A first control problem

Consider the closed-loop system

$$\dot{x} = Ax + B(-Kx + k_r r) = (A - BK)x + Bk_r r$$
  
 $y = Cx$ 

In the new coordinates

$$\tilde{x} = x - \bar{x}$$

the system becomes

$$\dot{\tilde{x}} = (A - BK)\tilde{x}$$
$$y = C\tilde{x} + r$$

#### Conclusion

If K is designed so that (A-BK) has all the eigenvalues with strictly negative real part then the system  $\dot{\tilde{x}}=(A-BK)\tilde{x}$  is asymptotically stable and therefore

$$\tilde{x}(t) \to 0 \quad \Leftrightarrow \quad x(t) \to \bar{x} \quad \Rightarrow \quad y(t) \to r, \quad \text{as } t \to +\infty$$

## **Today**

- ▶ How to design K such that (A BK) has all the eigenvalues with strictly negative real part? (eigenvalue assignment via state feedback)
- ► The design is possible provided that the system  $\dot{x} = Ax + Bu$  is reachable
- ▶ The procedure is constructive: we design K
- ▶ We already know how to design  $k_r = -\frac{1}{C(A-BK)^{-1}B}$

### Today

- ► Solution to the output regulation problem
- **▶** Eigenvalue assignment
- Second order systems

#### Reachability form

Consider the reachable system

$$\dot{x} = Ax + Bu$$

Based on characteristic polynomial

$$\det(sI - A) = s^n + a_1 s^{n-1} + \cdots + a_{n-1} s + a_n$$

one constructs the canonical form:

$$\dot{z} = \underbrace{\begin{pmatrix} -a_1 & -a_2 & \cdots & -a_n \\ 1 & 0 & \cdots & 0 \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \cdots & 1 & 0 \end{pmatrix}}_{\tilde{A}} z + \underbrace{\begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}}_{\tilde{B}} u$$

To obtain this representation, in Lecture 6 we have design the change of coordinates  $z=T\mathbf{x}$ , with

$$T = \tilde{W}_r W_r^{-1}, \quad W_r = \begin{bmatrix} B & AB & \dots & A^{n-1}B \end{bmatrix}, \quad \tilde{W}_r = \begin{bmatrix} \tilde{B} & \tilde{A}\tilde{B} & \dots & \tilde{A}^{n-1}\tilde{B} \end{bmatrix}$$

In the new coordinates the system is

$$\dot{z} = T\dot{x} = T(Ax + Bu) = T(AT^{-1}z + Bu) = \underbrace{TAT^{-1}}_{\tilde{A}}z + \underbrace{TB}_{\tilde{B}}u$$

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### State feedback for systems in reachable form

Consider the feedback control law in the coordinates z = Tx ( $x = T^{-1}z$ )

$$u = -Kx + k_r r = -KT^{-1}z + k_r r = -\tilde{K}z + k_r r$$

$$= -\underbrace{\left(\begin{array}{ccc} \tilde{k}_1 & \tilde{k}_2 & \dots & \tilde{k}_n \end{array}\right)}_{\tilde{K}} \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_n \end{pmatrix} + k_r r$$

$$= -\tilde{k}_1 z_1 - \tilde{k}_2 z_2 \dots - \tilde{k}_n z_n + k_r r$$

Then the **closed-loop** system becomes

#### State feedback for systems in reachable form

Closed-loop system

$$\dot{z} = \tilde{A}z + \tilde{B}(-\tilde{K}z + k_r r) 
= \begin{pmatrix}
-a_1 - \tilde{k}_1 & -a_2 - \tilde{k}_2 & \cdots & -a_n - \tilde{k}_n \\
1 & 0 & \cdots & 0 \\
\vdots & \ddots & \ddots & \vdots \\
0 & \cdots & 1 & 0
\end{pmatrix} z + \begin{pmatrix}
1 \\
0 \\
\vdots \\
0
\end{pmatrix} k_r r$$

Since  $(\tilde{A}-\tilde{B}\tilde{K},\tilde{B})$  is in reachable canonical form, the characteristic polynomial is

$$\det(sI - (\tilde{A} - \tilde{B}\tilde{K})) = s^n + (a_1 + \tilde{k}_1)s^{n-1} + \cdots + (a_{n-1} + \tilde{k}_{n-1})s + a_n + \tilde{k}_n$$

If we want this to be equal to a desired polynomial

$$p_{des}(s) = s^n + p_1 s^{n-1} + \cdots + p_{n-1} s + p_n$$

we must choose  $\tilde{K}$  such that

For a reachable system not in reachable canonical form

$$\dot{x} = Ax + Bu, \quad y = Cx + Du$$

one converts the system into reachable canonical form via z=Tx. The feedback becomes

$$u = -\tilde{K}z + k_r r = \underbrace{-\tilde{K}T}_{-K}x + k_r r$$

where

$$K = \tilde{K}T = \begin{pmatrix} p_1 - a_1 & p_2 - a_2 & \dots & p_n - a_n \end{pmatrix} \tilde{W}_r W_r^{-1}$$

and (prove that  $\tilde{W}_r$  has the expression below – see [Textbook, Exercise 6.7])  $\begin{bmatrix} 1 & a_1 & a_2 & \cdots & a_{n-1} \end{bmatrix}^{-1}$ 

$$W_r = \begin{pmatrix} B & AB & \cdots & A^{n-1}B \end{pmatrix}, \qquad \widetilde{W}_r = \begin{pmatrix} 1 & a_1 & a_2 & \cdots & a_{n-1} \\ 0 & 1 & a_1 & \cdots & a_{n-2} \\ \vdots & & \ddots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 & a_1 \\ 0 & 0 & 0 & \cdots & 1 \end{pmatrix}$$

The feedback gain K assign the characteristic polynomial  $p_{des}(s)$  to the closed-loop matrix A-BK. Hence, the feedback gain K makes the roots of  $p_{des}(s)=0$  the eigenvalues of the closed-loop matrix A-BK

Example [Textbook, Example 6.4] Lateral vehicle steering

$$A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} \gamma \\ 1 \end{pmatrix}, \quad C = \begin{pmatrix} 1 & 0 \end{pmatrix}, \quad D = 0$$

Rechability matrix

$$W_r = (B AB) = \begin{pmatrix} \gamma & 1 \\ 1 & 0 \end{pmatrix}$$

The system is reachable because det  $W_r = \gamma \neq 0$ . Characteristic polynomial open-loop system

$$p(s) = s^2 + a_1 s + a_2 = s^2$$

Find K,  $k_r$  in  $u = -Kx + k_r r$  such that

ightharpoonup polynomial characteristic of A-BK (closed-loop) is

$$p(s) = s^2 + p_1 s + p_2 = s^2 + 2\zeta_c \omega_c s + \omega_c^2$$

To assign the desired characteristic polynomial we use

$$K = \tilde{K}\,T = \left(\begin{array}{ccc} p_1 - a_1 & p_2 - a_2 & \dots & p_n - a_n \end{array}\right)\,\tilde{W}_r\,W_r^{-1}$$

For this example

 $\triangleright$  n=2 and

$$ilde{K}=\left(egin{array}{cc} p_1-a_1 & p_2-a_2 \end{array}
ight)=\left(egin{array}{cc} 2\zeta_c\omega_c-0 & \omega_c^2-0 \end{array}
ight)$$

The system in reachable canonical form is (recall that  $p(s) = det(sI - A) = s^2$ )

$$\left(\begin{array}{cc} -a_1 & -a_2 \\ 1 & 0 \end{array}\right) = \left(\begin{array}{cc} 0 & 0 \\ 1 & 0 \end{array}\right), \quad \left(\begin{array}{c} 1 \\ 0 \end{array}\right)$$

Hence, the reachability matrix  $\tilde{W}_r$  is

$$\tilde{W}_r = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = I_2$$

Replacing the previous expressions in K gives

$$K = \tilde{K}T = \begin{pmatrix} p_1 - a_1 & p_2 - a_2 & \dots & p_n - a_n \end{pmatrix} \tilde{W}_r W_r^{-1}$$

$$= \begin{pmatrix} 2\zeta_c \omega_c & \omega_c^2 \end{pmatrix} I_2 \begin{pmatrix} \gamma & 1 \\ 1 & 0 \end{pmatrix}^{-1}$$

$$= \begin{pmatrix} 2\zeta_c \omega_c & \omega_c^2 \end{pmatrix} I_2 \begin{pmatrix} 0 & 1 \\ 1 & -\gamma \end{pmatrix}$$

$$= \begin{pmatrix} \omega_c^2 & 2\zeta_c \omega_c - \gamma \omega_c^2 \end{pmatrix}$$

Moreover

$$k_r = -\frac{1}{C(A - BK)^{-1}B} = \omega_c^2$$

#### State feedback

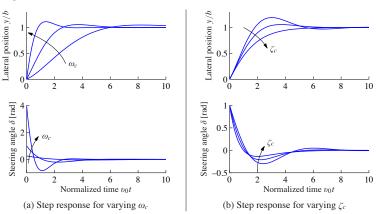
The overall state feedback control is given by

$$u = -(\omega_c^2 2\zeta_c\omega_c - \gamma\omega_c^2)x + \omega_c^2r$$
  
=  $-\omega_c^2x_1 - (2\zeta_c\omega_c - \gamma\omega_c^2)x_2 + \omega_c^2r$ 

State feedback control

$$u = -\omega_c^2 x_1 - (2\zeta_c \omega_c - \gamma \omega_c^2) x_2 + \omega_c^2 r$$

It describes the evolution of the steering angle  $u=\delta$  to enforce the transition of the vertical position of the c.m.v. towards the new value r during a lateral manoeuvre



### Today

- ► Solution to the output regulation problem
- ► Eigenvalue assignment
- Second order systems

## Second-order systems

Second-order systems model several important physical systems. They are important to study their response as their eigenvalues change.

$$\frac{d^2q(t)}{dt^2} + 2\zeta\omega_0 \frac{dq(t)}{dt} + \omega_0^2 q(t) = k\omega_0^2 u(t)$$

$$x_1 = q, \ x_2 = \dot{q}$$

$$\begin{bmatrix} \frac{dx_1(t)}{dt} \\ \frac{dx_2(t)}{dt} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\omega_0^2 & -2\zeta\omega_0 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} + \begin{bmatrix} 0 \\ k\omega_0^2 \end{bmatrix} u(t)$$

$$y(t) = q(t) = \begin{bmatrix} 1 & 0 \end{bmatrix} x$$

## Second-order system

y = q

$$\frac{d^2y(t)}{dt^2} + 2\zeta\omega_0\frac{dy(t)}{dt} + \omega_0^2y(t) = k\omega_0^2u(t)$$

 $\omega_0>0 \ \mbox{undamped natural frequency} \\ \zeta>0 \ \mbox{damping ratio}$ 

## Second-order system

$$\frac{d^2y(t)}{dt^2} + 2\zeta\omega_0\frac{dy(t)}{dt} + \omega_0^2y(t) = k\omega_0^2u(t)$$

#### Characteristic equation:

$$\lambda^2 + 2\zeta\omega_0\lambda + \omega_0^2 = 0$$

#### Characteristic roots/poles:

$$\lambda_1 = -\zeta\omega_0 + \omega_0\sqrt{\zeta^2 - 1}, \quad \lambda_2 = -\zeta\omega_0 - \omega_0\sqrt{\zeta^2 - 1}$$

### Free response

$$u = 0$$

 $\begin{array}{l} \bullet \quad \text{Overdamped response } \zeta > 1 \\ \quad \text{Two real and distinct roots } \lambda_{1/2} = -\zeta \omega_0 \pm \omega_0 \sqrt{\zeta^2 - 1} \\ \lambda_1 \neq \lambda_2 \end{array}$ 

The homogeneous output response is

$$y_h(t) = C_1 e^{\lambda_1 t} + C_2 e^{\lambda_2 t}$$

In fact

$$y_h(t) = Ce^{At}x_0$$

$$= CT^{-1} \begin{bmatrix} e^{\lambda_1 t} & 0 \\ 0 & e^{\lambda_2 t} \end{bmatrix} Tx_0$$

$$= \tilde{C} \begin{bmatrix} e^{\lambda_1 t} & 0 \\ 0 & e^{\lambda_2 t} \end{bmatrix} z_0$$

$$= \tilde{C}_1 e^{\lambda_1 t} z_{01} + \tilde{C}_2 e^{\lambda_2 t} z_{02}$$

#### Free response

$$u = 0$$

► Critically damped response  $\zeta=1$ One root with multiplicity two  $\lambda_{1/2}=-\zeta\omega_0\pm\omega_0\sqrt{\zeta^2-1}\Rightarrow$  $\lambda_1=\lambda_2=-\zeta\omega_0$ 

$$y_h(t) = e^{-\zeta \omega_0 t} (C_1 + C_2 t)$$

In fact (Jordan form)

$$ilde{A} = TAT^{-1} = \begin{bmatrix} -\zeta\omega_0 & 1 \\ 0 & -\zeta\omega_0 \end{bmatrix}$$

and therefore

$$y_{h}(t) = Ce^{At}x_{0} = CT^{-1}e^{\tilde{A}t}Tx_{0}$$

$$= CT^{-1}\begin{bmatrix} e^{-\zeta\omega_{0}t} & te^{-\zeta\omega_{0}t} \\ 0 & e^{-\zeta\omega_{0}t} \end{bmatrix}Tx_{0}$$

$$= \tilde{C}\begin{bmatrix} e^{-\zeta\omega_{0}t} & te^{-\zeta\omega_{0}t} \\ 0 & e^{-\zeta\omega_{0}t} \end{bmatrix}z_{0}$$

$$= \tilde{C}_{1}e^{-\zeta\omega_{0}t}(z_{01} + tz_{02}) + \tilde{C}_{2}e^{-\zeta\omega_{0}t}z_{02}$$

$$= e^{-\zeta\omega_{0}t}[(\tilde{C}_{1}z_{01} + \tilde{C}_{2}z_{02}) + t\tilde{C}_{1}z_{02}]$$

#### Free response

$$u = 0$$

▶ Underdamped response  $0 < \zeta < 1$ Two imaginary and distinct roots  $\lambda_{1/2} = -\zeta \omega_0 \pm \omega_0 \sqrt{\zeta^2 - 1} \Rightarrow \lambda_{1/2} = -\zeta \omega_0 \pm i \omega_0 \sqrt{1 - \zeta^2}$ 

$$y_h(t) = e^{-\zeta\omega_0 t} (C_1 \cos \omega_d t + C_2 \sin \omega_d t)$$

where  $\omega_d = \omega_0 \sqrt{1 - \zeta^2}$  is the damped frequency.

In fact

$$\tilde{A} = \mathit{TAT}^{-1} = \begin{bmatrix} \sigma & \omega \\ -\omega & \sigma \end{bmatrix} = \begin{bmatrix} -\zeta\omega_0 & \omega_0\sqrt{1-\zeta^2} \\ -\omega_0\sqrt{1-\zeta^2} & -\zeta\omega_0 \end{bmatrix}$$

and therefore

$$y_h(t) = CT^{-1}e^{-\zeta\omega_0t}\begin{bmatrix}\cos(\omega_d t) & \sin(\omega_d t)\\ -\sin(\omega_d t) & \cos(\omega_d t)\end{bmatrix}Tx_0$$

$$= \tilde{C}e^{-\zeta\omega_0t}\begin{bmatrix}\cos(\omega_d t) & \sin(\omega_d t)\\ -\sin(\omega_d t) & \cos(\omega_d t)\end{bmatrix}z_0$$

$$= e^{-\zeta\omega_0t}\underbrace{(\tilde{C}_1z_{01} + \tilde{C}_2z_{02})}_{C_1}\cos\omega_d t + \underbrace{(\tilde{C}_1z_{02} - \tilde{C}_2z_{01})}_{C_2}\sin\omega_d t)$$

#### Step response

$$u(t)=1(t)$$
 (i.e.  $u(t)=0$  for all  $t<0$  and  $u(t)=1$  for all  $t\geq 0$ )

Recall the expression of the step response  $(x_0 = 0, D = 0)$ 

$$r(t) = \underbrace{\underbrace{Ce^{At}x_0 + CA^{-1}e^{At}B}_{\text{transient response}} \underbrace{-CA^{-1}B}_{\text{steady state}}$$

Consider the overdamped homogeneous response  $(\zeta > 1)$ 

$$C e^{At} x_0 = \tilde{C}_1 e^{\lambda_1 t} z_{01} + \tilde{C}_2 e^{\lambda_2 t} z_{02}$$

Similarly

$$\textit{CA}^{-1} \mathrm{e}^{\textit{At}} \textit{B} = \hat{\textit{C}}_{1} \mathrm{e}^{\lambda_{1} t} \hat{\textit{b}}_{1} + \hat{\textit{C}}_{2} \mathrm{e}^{\lambda_{2} t} \hat{\textit{b}}_{2}$$

Hence

$$r(t) = (\tilde{C}_{1}z_{01} + \hat{C}_{1}\hat{b}_{1})e^{\lambda_{1}t} + (\tilde{C}_{2}z_{02} + \hat{C}_{2}\hat{b}_{2})e^{\lambda_{2}t} - CA^{-1}B$$

$$= \underbrace{-CA^{-1}B}_{k} \left(1 - \underbrace{\frac{\tilde{C}_{1}z_{01} + \hat{C}_{1}\hat{b}_{1}}{CA^{-1}B}}_{C_{1}}e^{\lambda_{1}t} - \underbrace{\frac{\tilde{C}_{2}z_{02} + \hat{C}_{2}\hat{b}_{2}}{CA^{-1}B}}_{C_{2}}e^{\lambda_{2}t}\right)$$

#### Step response

ightharpoonup Overdamped response  $\zeta > 1$ 

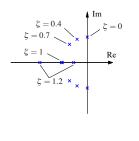
$$r(t) = k(1 - C_1 e^{-(\zeta - \sqrt{\zeta^2 - 1})\omega_0 t} - C_2 e^{-(\zeta + \sqrt{\zeta^2 - 1})\omega_0 t})$$

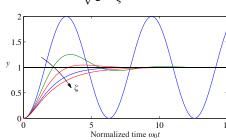
ightharpoonup Critically damped response  $\zeta=1$ 

$$r(t) = k(1 - e^{-\zeta\omega_0 t}(1 + \omega_0 t))$$

▶ Underdamped response  $0 < \zeta < 1$ 

$$r(t) = k(1 - e^{-\zeta\omega_0 t}\cos\omega_d t - \frac{\zeta}{\sqrt{1-\zeta^2}}e^{-\zeta\omega_0 t}\sin\omega_d t)$$

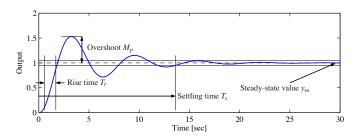




(a) Eigenvalues

(b) Step responses

### Step response characterization



- **steady state value**  $y_{st}$  final value where the output converges
- rise time  $T_r$  amount of time required for the output to go from 10% to 90% of its final value
- ightharpoonup overshoot  $M_p$  percentage of the final value by which the signal rises above the final value
- **settling time**  $T_s$  amount of time required for the output to stay within 2% of its final value

## Properties of the step response

**Table 6.1:** Properties of the step response for a second-order system with  $0 < \xi < 1$ .

Property	Value	$\xi = 0.5$	$\zeta=1/\sqrt{2}$	$\zeta = 1$
Steady-state value	k	k	k	k
Rise time	$T_r \approx 1/\omega_0 \cdot e^{\varphi/\tan\varphi}$	$1.8/\omega_0$	$2.2/\omega_0$	$2.7/\omega_0$
Overshoot	$M_p = e^{-\pi \xi/\sqrt{1-\xi^2}}$	16%	4%	0%
Settling time (2%)	$T_s \approx 4/\zeta \omega_0$	$8.0/\omega_0$	$5.9/\omega_0$	$5.8/\omega_0$

$$\varphi = \arccos \zeta$$
 
$$T_r = \frac{\pi - \arctan \frac{\sqrt{1 + \zeta^2}}{\zeta}}{\omega_0 \sqrt{1 + \zeta^2}}$$

## Recapitulation

#### The contents of this lecture are covered by

► Sections 6.1–6.3

#### Reading assignments

- ▶ pp. 187–190 (**Higher-order Systems**)
- ► Section 6.4 (Integral Action)

#### **Next lecture**

Recapitulation lecture