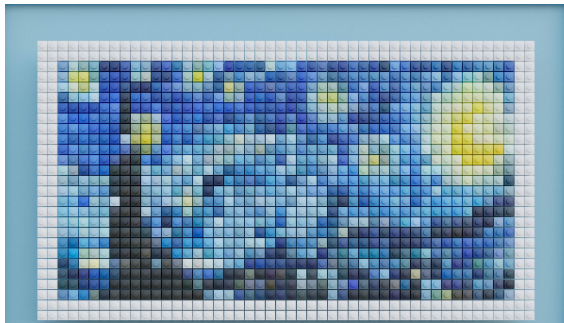


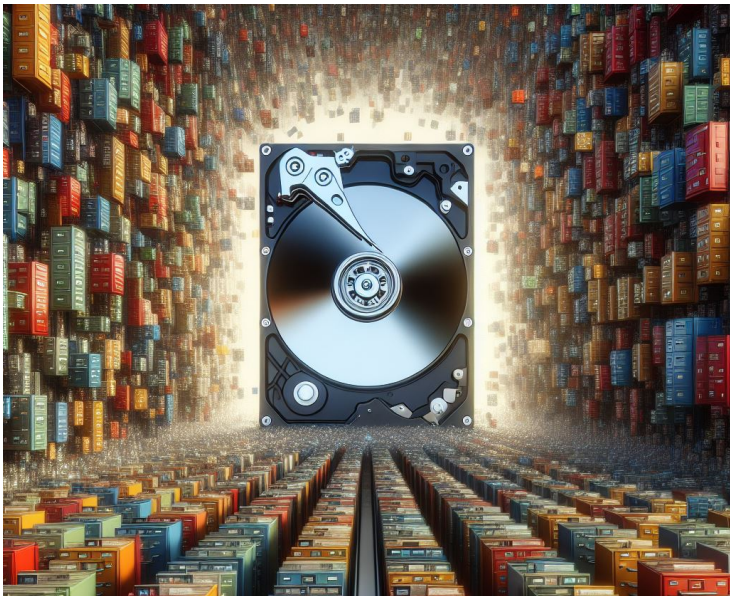
Introduction to Modern Controls

Discretization of State-Space System Models



1 Discretization of state-space models

1TB vs 1,300 filing cabinets of paper

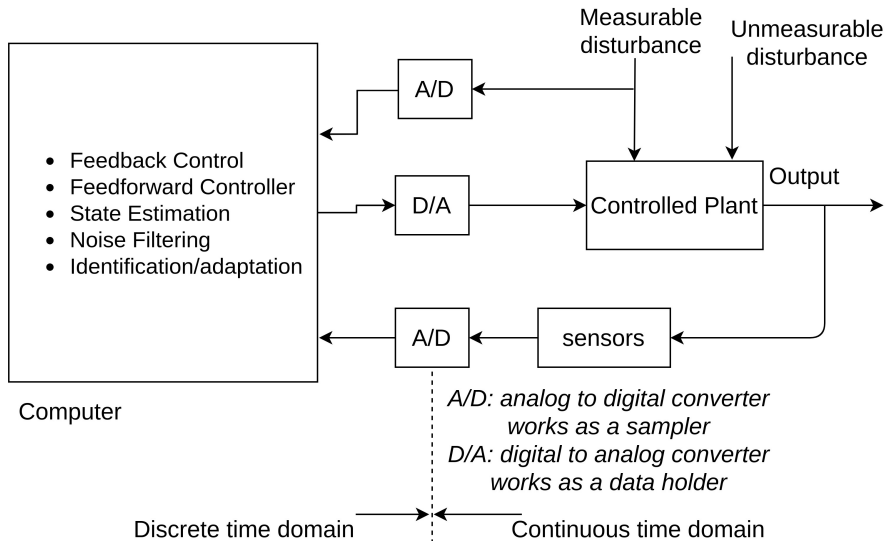


Inherent sampling in practice



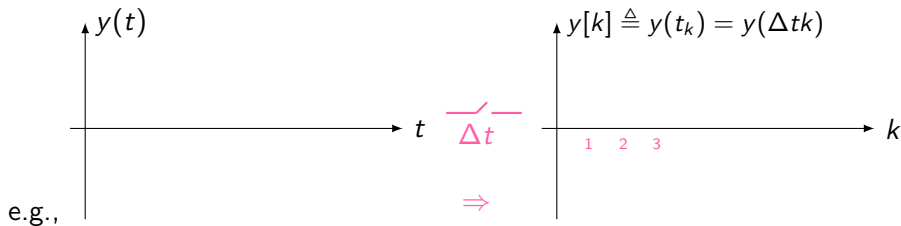
$$\Delta t = \frac{1}{(\text{rpm}/60) \times \text{sector number}}$$

Practical control systems



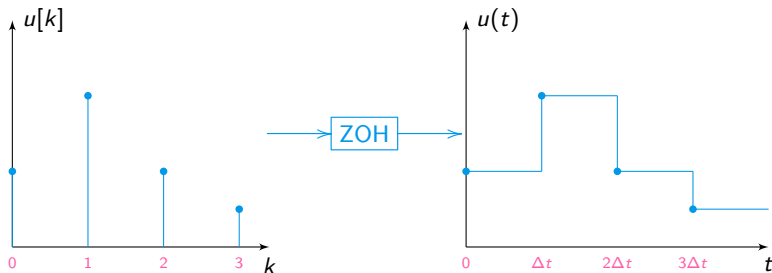
Sampler

- sampler: converts a time function into a discrete sequence,



Signal holding

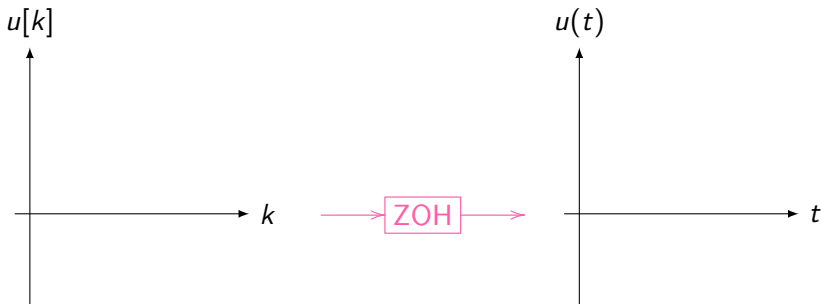
- Zero-order Hold (ZOH): converts a sequence into a “stair-case” time function, e.g.,



- $u(t) = u[k]$ for $t \in [k\Delta t, (k+1)\Delta t)$

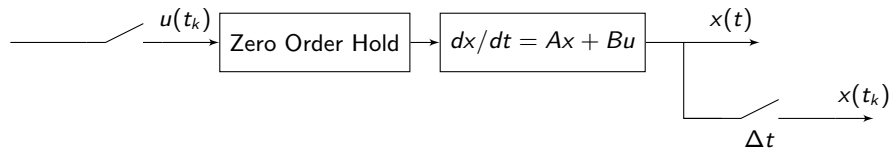
Signal holding

- more faithful presentation with fast sampling



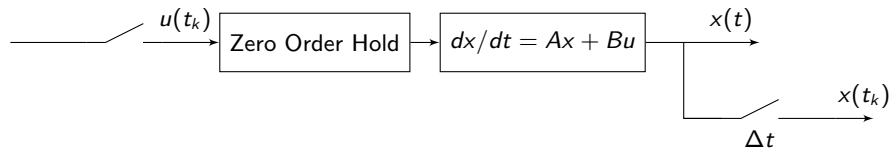
Problem definition

continuous-time system preceded by a ZOH:



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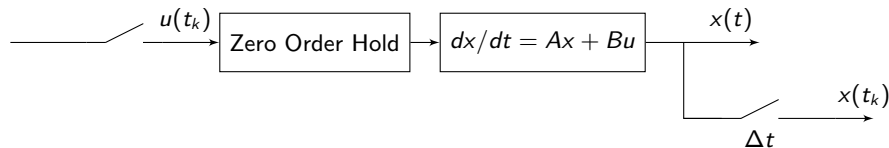
continuous-time system preceded by a ZOH:



- $u(t_k)$: discrete-time input

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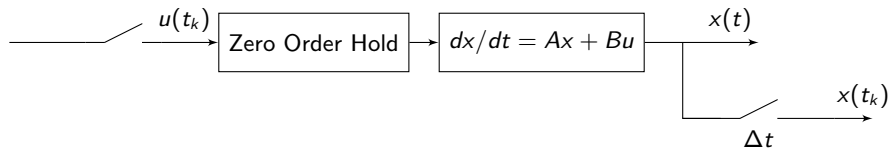
continuous-time system preceded by a ZOH:



- $u(t_k)$: discrete-time input
- $x(t)$: continuous-time output

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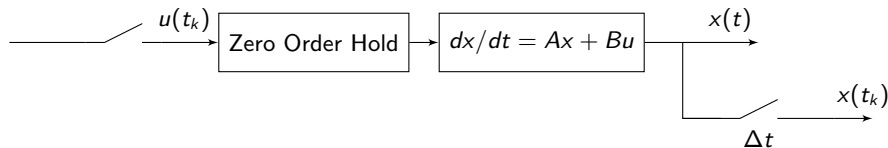
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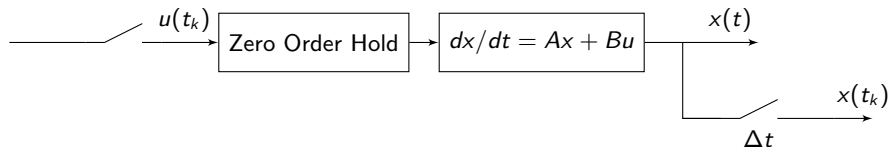
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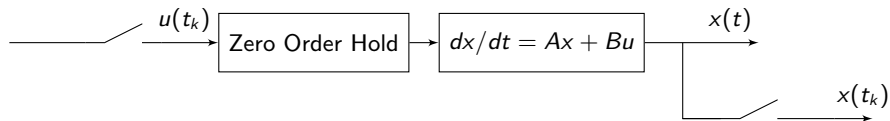
Problem definition

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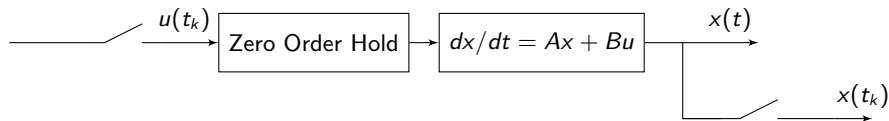


- $u(t_k)$: discrete-time input
- $x(t)$: continuous-time output
- $x(t_k)$: sampled discrete-time output
- Δt : sampling time
- goal: to obtain the model between $u(t_k)$ and $x(t_k)$

Solution

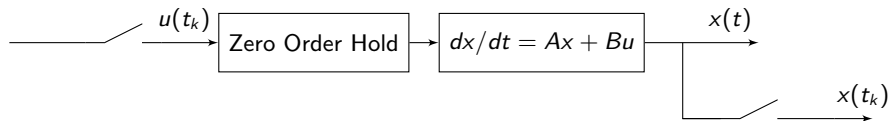


Solution



- starting from t_k , the solution of $\dot{x} = Ax + Bu$ at time t_{k+1} is

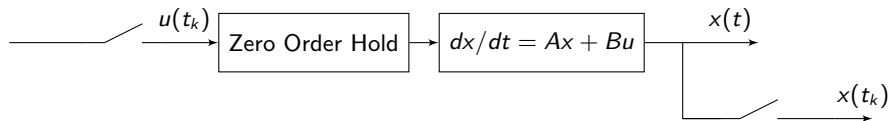
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$$x(t_{k+1}) = e^{A(t_{k+1}-t_k)}x(t_k) + \int_{t_k}^{t_{k+1}} e^{A(t_{k+1}-\tau_o)} Bu(\tau_o) d\tau_o$$

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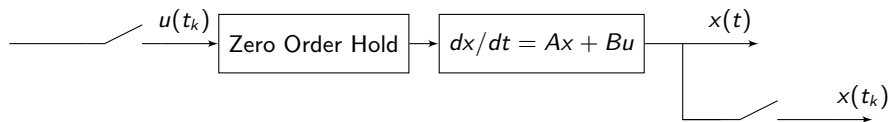


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$$= e^{\overbrace{A(t_{k+1}-t_k)}^{\Delta t}} x(t_k) +$$

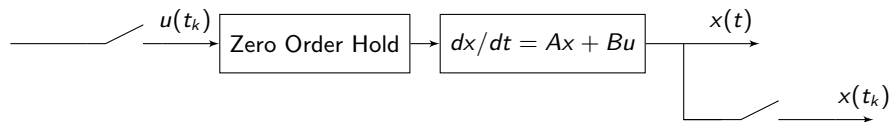
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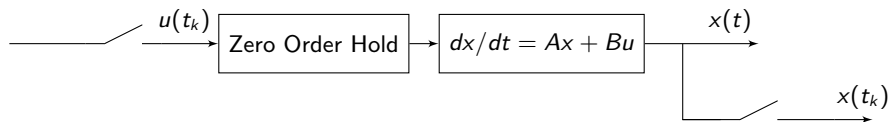
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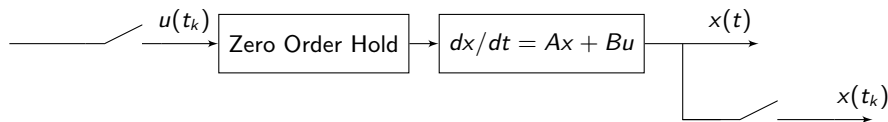
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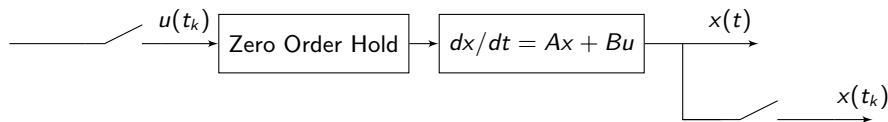


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- noting $-\int_{\Delta t}^0 e^{A\eta} B d\eta = \int_0^{\Delta t} e^{A\tau} B d\tau$ and denoting t_k as k yield

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$$x[k+1] = A_d x[k] + B_d u[k], \quad A_d = e^{A\Delta t}, \quad B_d = \int_0^{\Delta t} e^{A\tau} B d\tau$$

Mapping of eigenvalues

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- \Rightarrow eigenvalues of $A_d = e^{A\Delta t}$ are $e^{\lambda_i \Delta t}$'s where λ_i is an eigenvalue of A

Example

$$\dot{x}(t) = \underbrace{\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}}_A x(t) + \underbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}_B u(t)$$
$$y(t) = \underbrace{\begin{bmatrix} 1/m & 0 \end{bmatrix}}_C x(t)$$

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$$C_d = C$$

Numerical example in Python

```
import control
import numpy
m = 1
dt = 0.1
A = [[0, 1], [0, 0]]
B = [[0], [1]]
C = [[1/m, 0]]
D = 0

G_s = control.ss(A, B, C, D)
G_z = control.c2d(G_s, dt, 'zoh')
print(G_z.A)

# eigenvalues of continuous-time system
eigA, eigvecA = numpy.linalg.eig(A)
print(eigA)

# eigenvalues of discretized system
eigAd, eigvecAd = numpy.linalg.eig(G_z.A)
print(eigAd)
```

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Spectral mapping theorem

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```
import numpy
A = [[99.8, 2000], [-2000, 99.8]]

eigA, eigvecA = numpy.linalg.eig(A)
print(eigA)
```

```
[99.8+2000.j 99.8-2000.j]
```