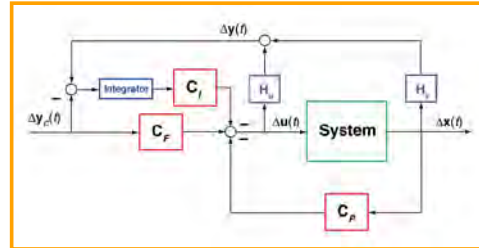


Linear-Quadratic Control System Design

Robert Stengel

Optimal Control and Estimation MAE 546
Princeton University, 2015

- Control system configurations
 - Proportional-integral
 - Proportional-integral-filtering
 - Model following
- Root locus analysis



Copyright 2015 by Robert Stengel. All rights reserved. For educational use only.
<http://www.princeton.edu/~stengel/MAE546.html>
<http://www.princeton.edu/~stengel/OptConEst.html>

1

System Equilibrium at Desired Output

Recall

$$\mathbf{0} = \mathbf{F}\Delta\mathbf{x}^* + \mathbf{G}\Delta\mathbf{u}^* + \mathbf{L}\Delta\mathbf{w}^*$$

$$\Delta\mathbf{y}^* = \mathbf{H}_x\Delta\mathbf{x}^* + \mathbf{H}_u\Delta\mathbf{u}^* + \mathbf{H}_w\Delta\mathbf{w}^*$$

$$\begin{bmatrix} \mathbf{B}_{11} & \mathbf{B}_{12} \\ \mathbf{B}_{21} & \mathbf{B}_{22} \end{bmatrix} = \begin{bmatrix} \mathbf{F} & \mathbf{G} \\ \mathbf{H}_x & \mathbf{H}_u \end{bmatrix}^{-1}$$

Equilibrium solution

$$\Delta\mathbf{x}^* = \mathbf{B}_{12}\Delta\mathbf{y}_c - (\mathbf{B}_{11}\mathbf{L} + \mathbf{B}_{12}\mathbf{H}_w)\Delta\mathbf{w}^*$$

$$\Delta\mathbf{u}^* = \mathbf{B}_{22}\Delta\mathbf{y}_c - (\mathbf{B}_{21}\mathbf{L} + \mathbf{B}_{22}\mathbf{H}_w)\Delta\mathbf{w}^*$$

where

$$\mathbf{B}_{11} = \mathbf{F}^{-1}(-\mathbf{G}\mathbf{B}_{21} + \mathbf{I}_n)$$

$$\mathbf{B}_{12} = -\mathbf{F}^{-1}\mathbf{G}\mathbf{B}_{22}$$

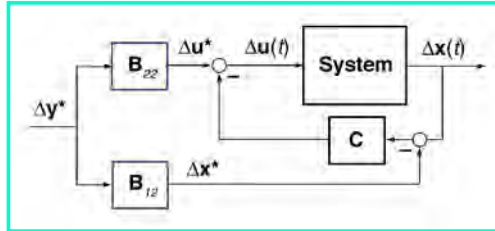
$$\mathbf{B}_{21} = -\mathbf{B}_{22}\mathbf{H}_x\mathbf{F}^{-1}$$

$$\mathbf{B}_{22} = (-\mathbf{H}_x\mathbf{F}^{-1}\mathbf{G} + \mathbf{H}_u)^{-1}$$

2

Non-Zero Steady-State Regulation with Proportional LQ Regulator

Command input provides equilibrium state and control values



Control law with command input

$$\begin{aligned}\Delta \mathbf{u}(t) &= \Delta \mathbf{u}^*(t) - \mathbf{C}[\Delta \mathbf{x}(t) - \Delta \mathbf{x}^*(t)] \\ &= \mathbf{B}_{22}\Delta \mathbf{y}^* - \mathbf{C}[\Delta \mathbf{x}(t) - \mathbf{B}_{12}\Delta \mathbf{y}^*]\end{aligned}$$

$$\begin{aligned}&= (\mathbf{B}_{22} + \mathbf{C}\mathbf{B}_{12})\Delta \mathbf{y}^* - \mathbf{C}\Delta \mathbf{x}(t) \\ &\triangleq \mathbf{C}_F\Delta \mathbf{y}^* - \mathbf{C}_B\Delta \mathbf{x}(t)\end{aligned}$$

3

LQ Regulator with Forward Gain Matrix

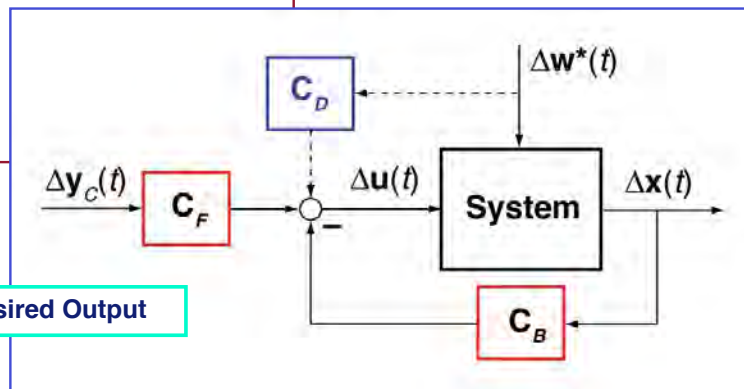
$$\begin{aligned}\Delta \mathbf{u}(t) &= \Delta \mathbf{u}^*(t) - \mathbf{C}[\Delta \mathbf{x}(t) - \Delta \mathbf{x}^*(t)] \\ &= \mathbf{C}_F\Delta \mathbf{y}^* - \mathbf{C}_B\Delta \mathbf{x}(t)\end{aligned}$$

where

$$\mathbf{C}_F \triangleq \mathbf{B}_{22} + \mathbf{C}\mathbf{B}_{12}$$

$$\mathbf{C}_B \triangleq \mathbf{C}$$

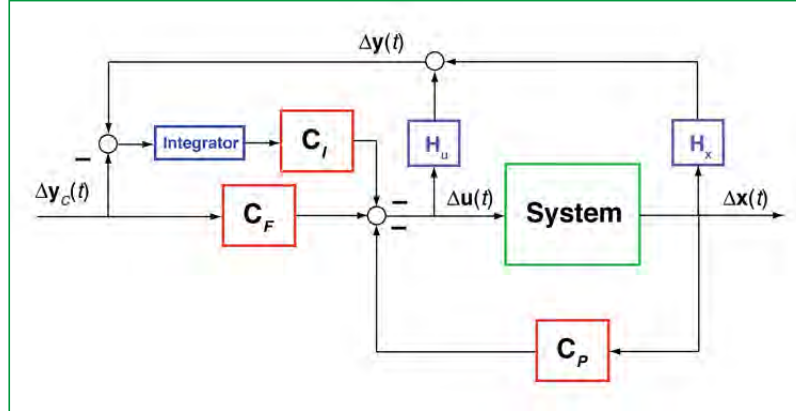
Input = Desired Output



4

LQ PI Command Response Block Diagram

Integrate error in desired (commanded) response



5

Formulating Proportional-Integral Control as a Linear-Quadratic Problem

LTI system with command input

$$\begin{aligned}\Delta \dot{\mathbf{x}}(t) &= \mathbf{F}\Delta \mathbf{x}(t) + \mathbf{G}\Delta \mathbf{u}(t) \\ \Delta \mathbf{y}_C &= \mathbf{H}_x \Delta \mathbf{x}^* + \mathbf{H}_u \Delta \mathbf{u}^*\end{aligned}$$

Desired steady-state response to command

$$\Delta \mathbf{x}^* = \mathbf{B}_{12} \Delta \mathbf{y}_C \quad \Delta \mathbf{u}^* = \mathbf{B}_{22} \Delta \mathbf{y}_C$$

Perturbations from desired response

$$\begin{aligned}\Delta \tilde{\mathbf{x}}(t) &= \Delta \mathbf{x}(t) - \Delta \mathbf{x}^* \\ \Delta \tilde{\mathbf{u}}(t) &= \Delta \mathbf{u}(t) - \Delta \mathbf{u}^* \\ \Delta \tilde{\mathbf{y}}(t) &= \Delta \mathbf{y}(t) - \Delta \mathbf{y}_C\end{aligned}$$

6

LQ Proportional-Integral (**PI**) Control with Command Input

Integral state

$$\Delta\tilde{\xi}(t) = \int_0^t \Delta\tilde{y}(t) dt = \int_0^t [\mathbf{H}_x \Delta\tilde{\mathbf{x}}(t) + \mathbf{H}_u \Delta\tilde{\mathbf{u}}(t)] dt$$

$$\Delta\tilde{\chi}(t) \triangleq \begin{bmatrix} \Delta\tilde{\mathbf{x}}(t) \\ \Delta\tilde{\xi}(t) \end{bmatrix}$$

Augmented dynamic system, referenced to
desired steady state

$$\begin{aligned} \dot{\Delta\tilde{\mathbf{x}}}(t) &= \mathbf{F}\Delta\tilde{\mathbf{x}}(t) + \mathbf{G}\Delta\tilde{\mathbf{u}}(t) \\ \dot{\Delta\tilde{\xi}}(t) &= \mathbf{H}_x \Delta\tilde{\mathbf{x}}(t) + \mathbf{H}_u \Delta\tilde{\mathbf{u}}(t) \end{aligned}$$

$$\begin{bmatrix} \dot{\Delta\tilde{\mathbf{x}}}(t) \\ \dot{\Delta\tilde{\xi}}(t) \end{bmatrix} = \begin{bmatrix} \mathbf{F} & \mathbf{0} \\ \mathbf{H}_x & \mathbf{0} \end{bmatrix} \begin{bmatrix} \Delta\tilde{\mathbf{x}}(t) \\ \Delta\tilde{\xi}(t) \end{bmatrix} + \begin{bmatrix} \mathbf{G} \\ \mathbf{H}_u \end{bmatrix} \Delta\tilde{\mathbf{u}}(t)$$

$$\dot{\Delta\tilde{\chi}}(t) = \mathbf{F}_\chi \Delta\tilde{\chi}(t) + \mathbf{G}_\chi \Delta\tilde{\mathbf{u}}(t)$$

7

Augmented Cost Function

$$\begin{aligned} J &= \frac{1}{2} \int_0^\infty [\Delta\tilde{\mathbf{x}}^T(t) \mathbf{Q}_x \Delta\tilde{\mathbf{x}}(t) + \Delta\tilde{\xi}^T(t) \mathbf{Q}_\xi \Delta\tilde{\xi}(t) + \Delta\tilde{\mathbf{u}}^T(t) \mathbf{R} \Delta\tilde{\mathbf{u}}(t)] dt \\ &= \frac{1}{2} \int_0^\infty \left[\Delta\tilde{\chi}^T(t) \begin{bmatrix} \mathbf{Q}_x & \mathbf{0} \\ \mathbf{0} & \mathbf{Q}_\xi \end{bmatrix} \Delta\tilde{\chi}(t) + \Delta\tilde{\mathbf{u}}^T(t) \mathbf{R} \Delta\tilde{\mathbf{u}}(t) \right] dt \end{aligned}$$

subject to

$$\dot{\Delta\tilde{\chi}}(t) = \mathbf{F}_\chi \Delta\tilde{\chi}(t) + \mathbf{G}_\chi \Delta\tilde{\mathbf{u}}(t)$$

$$\Delta\tilde{\chi}(t) \triangleq \begin{bmatrix} \Delta\tilde{\mathbf{x}}(t) \\ \Delta\tilde{\xi}(t) \end{bmatrix}$$

8

LQ Proportional-Integral (*PI*) Control with Command Input

The cost function is minimized by

$$\Delta \tilde{\mathbf{u}}(t) = -\mathbf{C}_\chi \Delta \tilde{\boldsymbol{\chi}}(t)$$

The control signal includes the error between the commanded and actual response

$$\begin{aligned} \Delta \mathbf{u}(t) - \Delta \mathbf{u}^* &= -\mathbf{C}_\chi [\Delta \boldsymbol{\chi}(t) - \Delta \boldsymbol{\chi}^*] \\ &= -\mathbf{C}_P [\Delta \mathbf{x}(t) - \Delta \mathbf{x}^*] - \mathbf{C}_I \left\{ \int_0^t [\Delta \mathbf{y}(t) - \Delta \mathbf{y}_c] dt \right\} \end{aligned}$$

$$\begin{aligned} \Delta \tilde{\mathbf{x}}(t) &= \Delta \mathbf{x}(t) - \Delta \mathbf{x}^* \\ \Delta \tilde{\mathbf{u}}(t) &= \Delta \mathbf{u}(t) - \Delta \mathbf{u}^* \\ \Delta \tilde{\mathbf{y}}(t) &= \Delta \mathbf{y}(t) - \Delta \mathbf{y}_c \end{aligned}$$

$$= -\mathbf{C}_P [\Delta \mathbf{x}(t) - \Delta \mathbf{x}^*] - \mathbf{C}_I \left\{ \int_0^t [(\mathbf{H}_x \Delta \mathbf{x} + \mathbf{H}_u \Delta \mathbf{u}) - \Delta \mathbf{y}_c] dt \right\}$$

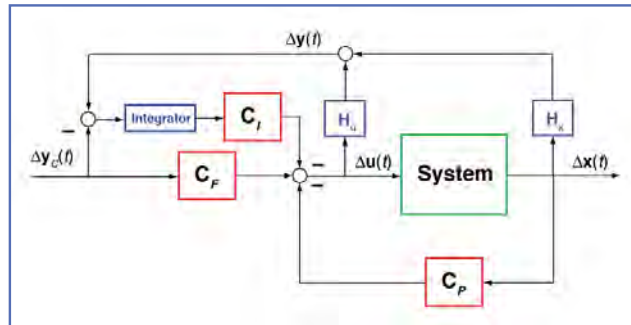
9

LQ Proportional-Integral (*PI*) Control with Command Input

The cost function is minimized by a control law of the form

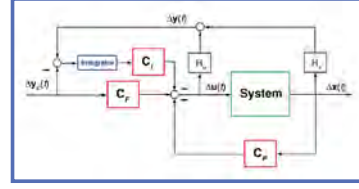
$$\Delta \mathbf{u}(t) = (\mathbf{B}_{22} + \mathbf{C}_P \mathbf{B}_{12}) \Delta \mathbf{y}_c - \mathbf{C}_P \Delta \mathbf{x}(t) + \mathbf{C}_I \int_0^t [\Delta \mathbf{y}_c - \Delta \mathbf{y}(t)] dt$$

$$= \mathbf{C}_F \Delta \mathbf{y}_c - \mathbf{C}_P \Delta \mathbf{x}(t) + \mathbf{C}_I \int_0^t [\Delta \mathbf{y}_c - \Delta \mathbf{y}(t)] dt$$



10

Integrating Action Sets Equilibrium Command Error to Zero



The closed-loop system

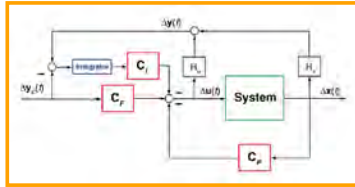
$$\begin{bmatrix} \Delta \dot{\tilde{\mathbf{x}}}(t) \\ \Delta \dot{\tilde{\xi}}(t) \end{bmatrix} = \begin{bmatrix} (\mathbf{F} - \mathbf{G}\mathbf{C}_P) & -\mathbf{G}\mathbf{C}_I \\ (\mathbf{H}_x - \mathbf{H}_u\mathbf{C}_P) & -\mathbf{H}_u\mathbf{C}_I \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{x}}(t) \\ \Delta \tilde{\xi}(t) \end{bmatrix} \quad \text{is stable}$$

Therefore

$$\begin{aligned} \Delta \tilde{\mathbf{x}}(t) &= [\Delta \mathbf{x}(t) - \Delta \mathbf{x}^*] \xrightarrow{t \rightarrow \infty} \mathbf{0} \\ \Delta \tilde{\mathbf{u}}(t) &= [\Delta \mathbf{u}(t) - \Delta \mathbf{u}^*] \xrightarrow{t \rightarrow \infty} \mathbf{0} \\ \Delta \tilde{\mathbf{y}}(t) &= [\Delta \mathbf{y}(t) - \Delta \mathbf{y}_C] \xrightarrow{t \rightarrow \infty} \mathbf{0} \end{aligned}$$

$$\begin{aligned} \Delta \mathbf{x}(t) &\xrightarrow{t \rightarrow \infty} \Delta \mathbf{x}^* \\ \Delta \mathbf{u}(t) &\xrightarrow{t \rightarrow \infty} \Delta \mathbf{u}^* \\ \Delta \mathbf{y}(t) &\xrightarrow{t \rightarrow \infty} \Delta \mathbf{y}_C \end{aligned}$$

11



Equilibrium Error Due
to Constant
Disturbance is Zero

Equilibrium response to constant disturbance is constant

$$\begin{bmatrix} \Delta \tilde{\mathbf{x}}^*(t) \\ \Delta \tilde{\xi}^*(t) \end{bmatrix} = - \begin{bmatrix} (\mathbf{F} - \mathbf{G}\mathbf{C}_P) & -\mathbf{G}\mathbf{C}_I \\ (\mathbf{H}_x - \mathbf{H}_u\mathbf{C}_P) & -\mathbf{H}_u\mathbf{C}_I \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{L} \\ \mathbf{0} \end{bmatrix} \Delta \mathbf{w}^*$$

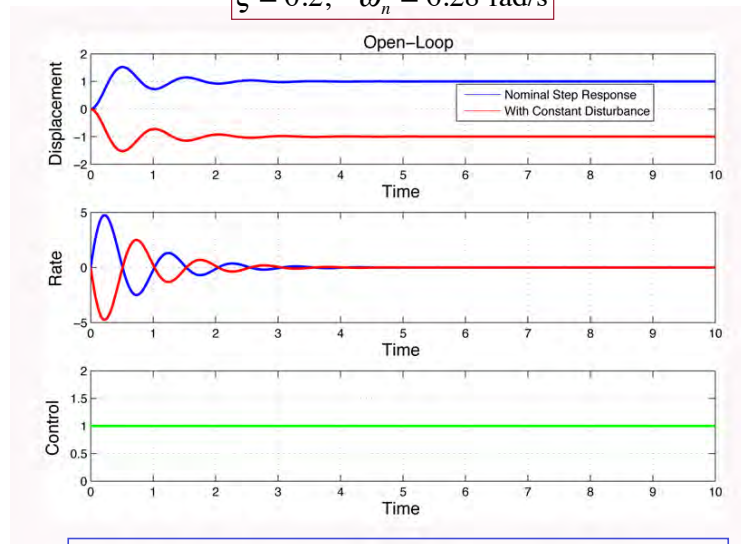
Therefore

$$\begin{aligned} \Delta \mathbf{x}(t) &\xrightarrow{t \rightarrow \infty} \Delta \mathbf{x}^* \\ \Delta \mathbf{u}(t) &\xrightarrow{t \rightarrow \infty} \Delta \mathbf{u}^* + \Delta \mathbf{u}_{w^*} \\ \Delta \mathbf{y}(t) &\xrightarrow{t \rightarrow \infty} \Delta \mathbf{y}_C \end{aligned}$$

12

Example: Open-Loop Response of a 2nd-Order System, with and without Constant Disturbance

$$\zeta = 0.2, \quad \omega_n = 6.28 \text{ rad/s}$$



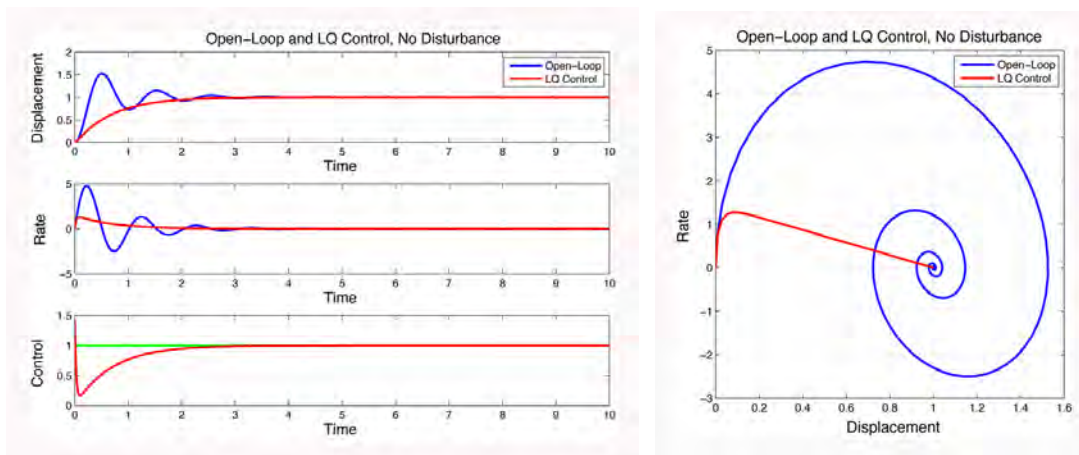
$$\Delta \dot{\mathbf{x}} = \mathbf{F} \Delta \mathbf{x} + \mathbf{G} \Delta \mathbf{y}_C, \quad \Delta \mathbf{y}_C = 1$$

$$\Delta \dot{\mathbf{x}} = \mathbf{F} \Delta \mathbf{x} + \mathbf{G} \Delta \mathbf{y}_C + \mathbf{G} \Delta \mathbf{w}^*, \quad \Delta \mathbf{y}_C = 1, \quad \Delta \mathbf{w}^* = -2$$

13

Example: Open-Loop and LQ Control of 2nd-Order System

Step input, with and without LQ Control, No Disturbance



$$\mathbf{Q} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\mathbf{R} = 1$$

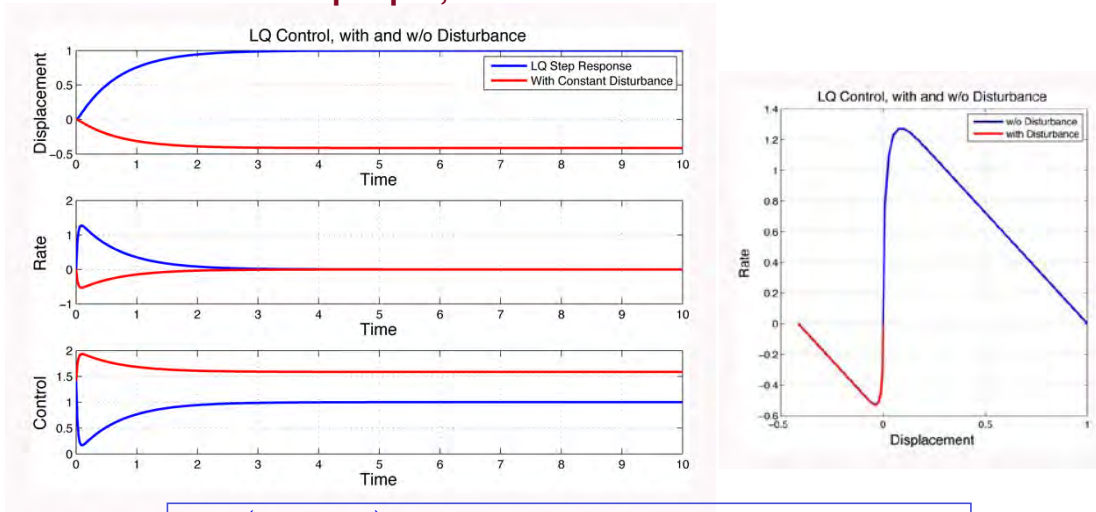
$$\Delta \dot{\mathbf{x}} = \mathbf{F} \Delta \mathbf{x} + \mathbf{G} \Delta \mathbf{y}_C, \quad \Delta \mathbf{y}_C = 1$$

$$\Delta \dot{\mathbf{x}} = (\mathbf{F} - \mathbf{G} \mathbf{C}_B) \Delta \mathbf{x} + \mathbf{G} \mathbf{C}_F \Delta \mathbf{y}_C, \quad \Delta \mathbf{y}_C = 1$$

14

Example: LQ Control, with and without Disturbance

Step Input, with and without Disturbance

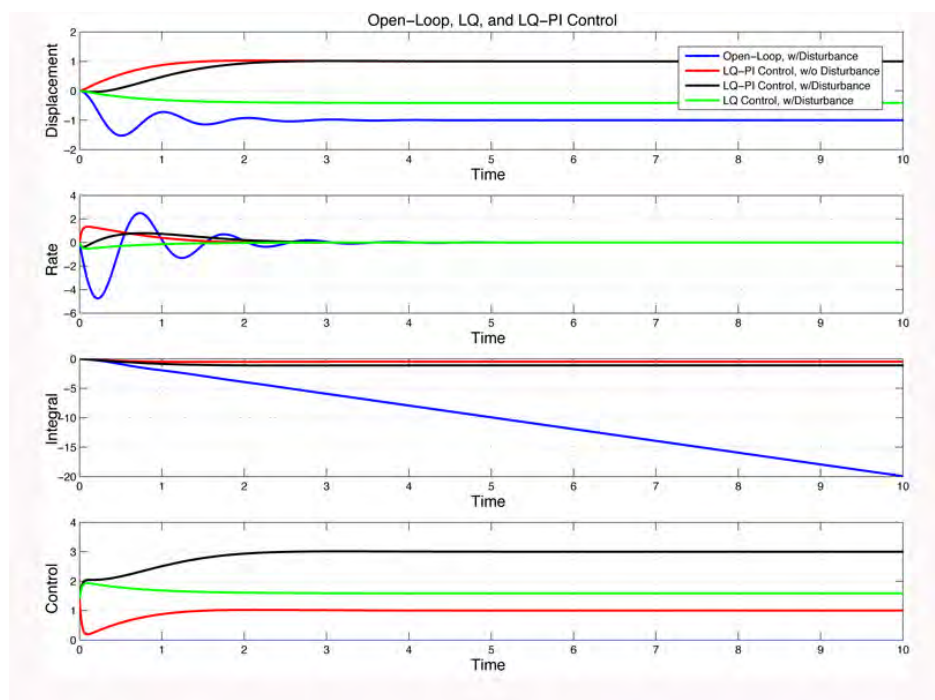


$$\Delta \dot{\mathbf{x}} = (\mathbf{F} - \mathbf{G}\mathbf{C}_B) \Delta \mathbf{x} + \mathbf{G}\mathbf{C}_F \Delta \mathbf{y}_C, \quad \Delta \mathbf{y}_C = 1$$

$$\Delta \dot{\mathbf{x}} = (\mathbf{F} - \mathbf{G}\mathbf{C}_B) \Delta \mathbf{x} + \mathbf{G}\mathbf{C}_F \Delta \mathbf{y}_C + \mathbf{G} \Delta \mathbf{w}, \quad \Delta \mathbf{y}_C = 1, \quad \Delta \mathbf{w} = -2$$

15

Example: Open-Loop, LQ, and LQ Proportional-Integral Control of 2nd-Order System



16

Example: Open-Loop, LQ, and LQ Proportional-Integral Control of 2nd-Order System

$$\Delta \dot{\mathbf{x}} = \mathbf{F}\Delta \mathbf{x} + \mathbf{G}\Delta y_c + \mathbf{G}\Delta \mathbf{w}^*$$

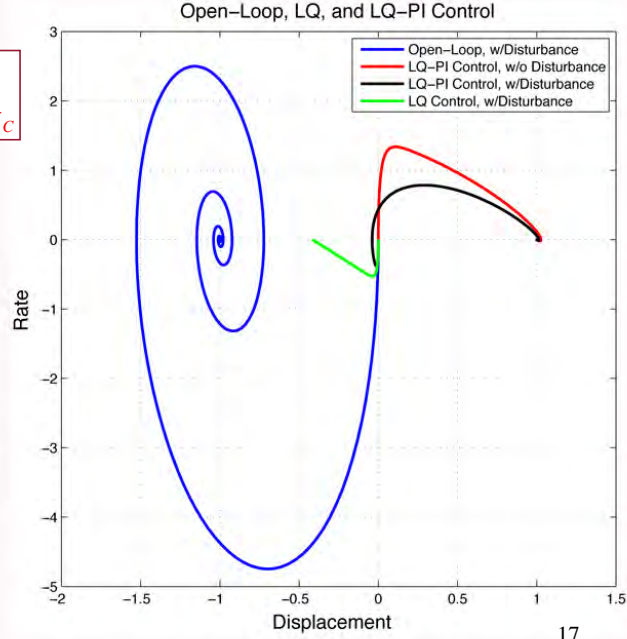
$$\Delta \dot{\mathbf{x}} = (\mathbf{F} - \mathbf{G}\mathbf{C}_B)\Delta \mathbf{x} - \mathbf{G}\mathbf{C}_I\Delta \xi + \mathbf{G}\mathbf{C}_F\Delta y_c$$

$$\Delta \dot{\mathbf{x}} = (\mathbf{F} - \mathbf{G}\mathbf{C}_B)\Delta \mathbf{x} - \mathbf{G}\mathbf{C}_I\Delta \xi + \mathbf{G}\mathbf{C}_F\Delta y_c + \mathbf{G}\Delta \mathbf{w}^*$$

$$\Delta \dot{\mathbf{x}} = (\mathbf{F} - \mathbf{G}\mathbf{C}_B)\Delta \mathbf{x} + \mathbf{G}\mathbf{C}_F\Delta y_c + \mathbf{G}\Delta \mathbf{w}^*$$

$$\mathbf{Q} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 10 \end{bmatrix}$$

$$\mathbf{R} = 1$$



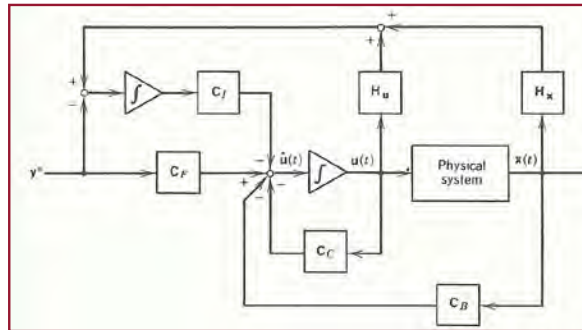
Proportional-Integral-Filter (*PIF*) Controller

- Introduce
 - Integration of command-response error
 - Low-pass filtering of actuator input

$$\begin{bmatrix} \Delta \dot{\tilde{\mathbf{x}}}(t) \\ \Delta \dot{\tilde{\mathbf{u}}}(t) \\ \Delta \dot{\tilde{\xi}}(t) \end{bmatrix} = \begin{bmatrix} \mathbf{F} & \mathbf{G} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{H}_x & \mathbf{H}_u & \mathbf{0} \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{x}}(t) \\ \Delta \tilde{\mathbf{u}}(t) \\ \Delta \tilde{\xi}(t) \end{bmatrix} + \begin{bmatrix} \mathbf{0} \\ \mathbf{I} \\ \mathbf{0} \end{bmatrix} \Delta \mathbf{v}(t)$$

$$J = \frac{1}{2} \int_0^\infty \begin{bmatrix} \Delta \tilde{\mathbf{x}}^T(t) & \Delta \tilde{\mathbf{u}}^T(t) & \Delta \tilde{\xi}^T(t) \end{bmatrix} \begin{bmatrix} \mathbf{Q}_x & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{R}_u & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{Q}_\xi \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{x}}(t) \\ \Delta \tilde{\mathbf{u}}(t) \\ \Delta \tilde{\xi}(t) \end{bmatrix} + \Delta \mathbf{v}^T(t) \mathbf{R}_v \Delta \mathbf{v}(t) dt$$

Optimal *PIF* Control Law



- Pure integration (high low-frequency gain)
- Low-pass filtering for smooth actuator command
- Lead (derivative) compensation
- Zero steady-state error
- Satisfies Bode criteria

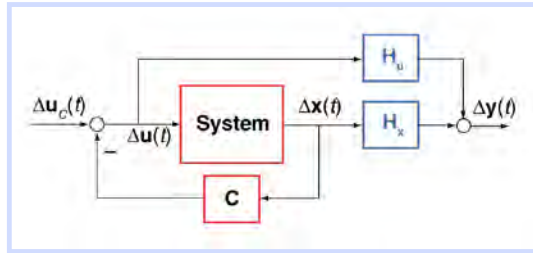
$$\Delta \mathbf{v}(t) = \mathbf{C}_F \Delta \tilde{\mathbf{y}}(t) - \mathbf{C}_B \Delta \tilde{\mathbf{x}}(t) - \mathbf{C}_I \Delta \tilde{\boldsymbol{\xi}}(t) - \mathbf{C}_C \Delta \tilde{\mathbf{u}}(t) = \Delta \dot{\tilde{\mathbf{u}}}_A(t)$$

19

LQ Model-Following Control

20

Implicit Model-Following LQ Regulator



Actual and Ideal Models

$$\Delta \dot{\mathbf{x}}(t) = \mathbf{F} \Delta \mathbf{x}(t) + \mathbf{G} \Delta \mathbf{u}(t)$$

$$\Delta \dot{\mathbf{x}}_M(t) = \mathbf{F}_M \Delta \mathbf{x}_M(t)$$

$$J = \frac{1}{2} \int_0^{\infty} \left\{ \left[\Delta \dot{\mathbf{x}}(t) - \Delta \dot{\mathbf{x}}_M(t) \right]^T \mathbf{Q}_M \left[\Delta \dot{\mathbf{x}}(t) - \Delta \dot{\mathbf{x}}_M(t) \right] \right\} dt \triangleq \frac{1}{2} \int_0^{\infty} \left\{ \begin{bmatrix} \Delta \mathbf{x}^T(t) & \Delta \mathbf{u}^T(t) \end{bmatrix} \begin{bmatrix} \mathbf{Q} & \mathbf{M} \\ \mathbf{M}^T & \mathbf{R} \end{bmatrix}_{IMF} \begin{bmatrix} \Delta \mathbf{x}(t) \\ \Delta \mathbf{u}(t) \end{bmatrix} \right\} dt$$

Cost-minimizing control law

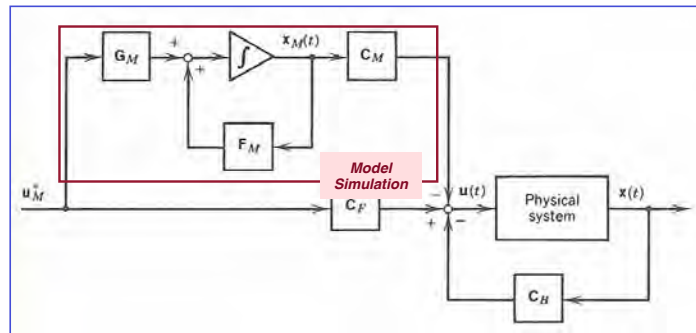
$$\Delta \mathbf{u}(t) = \Delta \mathbf{u}_c(t) - \mathbf{C}_M \Delta \mathbf{x}(t)$$

$$\begin{aligned} \Delta \dot{\mathbf{x}}(t) &= \mathbf{F} \Delta \mathbf{x}(t) + \mathbf{G} [\Delta \mathbf{u}_c(t) - \mathbf{C}_M \Delta \mathbf{x}(t)] \\ &= [\mathbf{F} - \mathbf{G} \mathbf{C}_M] \Delta \mathbf{x}(t) + \mathbf{G} \Delta \mathbf{u}_c(t) \end{aligned}$$

LQ control shifts closed-loop roots toward desired values

21

Explicit Model Following



- Model of the ideal system is explicitly included in the control law
 - Could have lower dimension than actual system
 - Here, we assume dimensions are the same

$$\begin{bmatrix} \Delta \dot{\tilde{\mathbf{x}}}(t) \\ \Delta \dot{\tilde{\mathbf{x}}}_M(t) \end{bmatrix} = \begin{bmatrix} \mathbf{F} & \mathbf{0} \\ \mathbf{0} & \mathbf{F}_M \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{x}}(t) \\ \Delta \tilde{\mathbf{x}}_M(t) \end{bmatrix} + \begin{bmatrix} \mathbf{G} & \mathbf{0} \\ \mathbf{0} & \mathbf{G}_M \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{u}}(t) \\ \Delta \tilde{\mathbf{u}}_M(t) \end{bmatrix}$$

- Control law forces actual system to mimic the ideal system

22

Explicit Model Following

Output vector = error between actual and ideal state vectors

$$\Delta \tilde{\mathbf{y}}(t) \triangleq \Delta \tilde{\mathbf{x}}(t) - \Delta \tilde{\mathbf{x}}_M(t) = \begin{bmatrix} \mathbf{I} & -\mathbf{I} \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{x}}(t) \\ \Delta \tilde{\mathbf{x}}_M(t) \end{bmatrix}$$

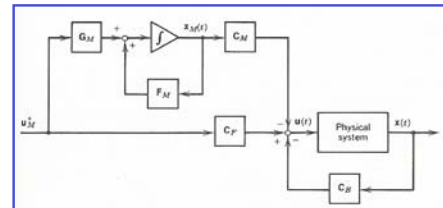
Output vector cost function

$$J = \frac{1}{2} \int_0^{\infty} [\Delta \tilde{\mathbf{y}}^T(t) \mathbf{Q} \Delta \tilde{\mathbf{y}}(t) + \Delta \tilde{\mathbf{u}}^T(t) \mathbf{R} \Delta \tilde{\mathbf{u}}(t)] dt$$

$$J = \frac{1}{2} \int_0^{\infty} \begin{bmatrix} \Delta \tilde{\mathbf{x}}^T(t) & \Delta \tilde{\mathbf{x}}_M^T(t) \end{bmatrix} \begin{bmatrix} \mathbf{Q} & -\mathbf{Q} \\ -\mathbf{Q} & \mathbf{Q} \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{x}}(t) \\ \Delta \tilde{\mathbf{x}}_M(t) \end{bmatrix} + \Delta \tilde{\mathbf{u}}^T(t) \mathbf{R} \Delta \tilde{\mathbf{u}}(t) dt$$

23

Algebraic Riccati Equation



- Algebraic Riccati equation

$$\mathbf{0} = - \begin{bmatrix} \mathbf{F}^T & \mathbf{0} \\ \mathbf{0} & \mathbf{F}_M^T \end{bmatrix} \begin{bmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} \\ \mathbf{P}_{12} & \mathbf{P}_{22} \end{bmatrix} - \begin{bmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} \\ \mathbf{P}_{12} & \mathbf{P}_{22} \end{bmatrix} \begin{bmatrix} \mathbf{F} & \mathbf{0} \\ \mathbf{0} & \mathbf{F}_M \end{bmatrix} - \begin{bmatrix} \mathbf{Q} & -\mathbf{Q} \\ -\mathbf{Q} & \mathbf{Q} \end{bmatrix} + \begin{bmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} \\ \mathbf{P}_{12} & \mathbf{P}_{22} \end{bmatrix} \begin{bmatrix} \mathbf{G} \mathbf{R}^{-1} \mathbf{G}^T & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} \\ \mathbf{P}_{12} & \mathbf{P}_{22} \end{bmatrix}$$

- Three equations

- First is the LQ Riccati equation for the actual system; it solves for \mathbf{P}_{11}

$$\mathbf{0} = -\mathbf{F}^T \mathbf{P}_{11} - \mathbf{P}_{11} \mathbf{F} - \mathbf{Q} + \mathbf{P}_{11} \mathbf{G} \mathbf{R}^{-1} \mathbf{G}^T \mathbf{P}_{11}$$

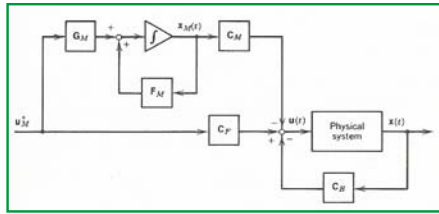
- Second solves for \mathbf{P}_{12}

$$\mathbf{0} = (-\mathbf{F}^T \mathbf{P}_{11} - \mathbf{P}_{11} \mathbf{G} \mathbf{R}^{-1} \mathbf{G}^T) \mathbf{P}_{12} - \mathbf{F}_M^T + \mathbf{Q}$$

- Third solves for \mathbf{P}_{22}

$$\mathbf{0} = -\mathbf{F}_M^T \mathbf{P}_{22} - \mathbf{P}_{22} \mathbf{F}_M - \mathbf{Q} + \mathbf{P}_{12}^T \mathbf{G} \mathbf{R}^{-1} \mathbf{G}^T \mathbf{P}_{12}$$

24



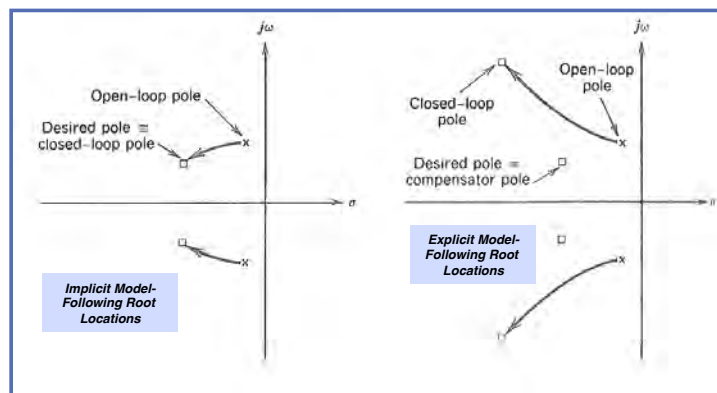
Explicit Model Following

$$\mathbf{C} = \mathbf{R}^{-1} \begin{pmatrix} \mathbf{G}^T & \mathbf{0} \end{pmatrix} \begin{pmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} \\ \mathbf{P}_{12}^T & \mathbf{P}_{22} \end{pmatrix} = \mathbf{R}^{-1} \mathbf{G}^T \begin{pmatrix} \mathbf{P}_{11} & \mathbf{P}_{12} \end{pmatrix} = \begin{pmatrix} \mathbf{C}_B & \mathbf{C}_M \end{pmatrix}$$

- **Feedback gain is independent of the forward gains**
- **Therefore, it determines the stability and bandwidth of the actual system**
- **Forward gains, \mathbf{C}_F and \mathbf{C}_M , act as a “pre-filter” that shapes the command input to have ideal system dynamics**

25

Closed-Loop Root Locations for Implicit and Explicit Model Following



- **Implicit model-following system has n roots**
 - n LQ closed-loop roots approach roots of ideal system
 - Relatively **small** feedback gains
- **Explicit model-following system has $(n + 1)$ to $2n$ roots**
 - n LQ closed-loop roots forced to large, fast values
 - **1 to n** ideal system roots specified as input to the LQ compensator
 - Relatively **large** feedback gains

26

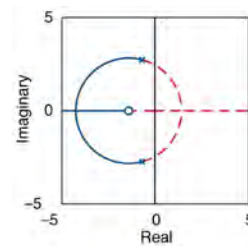
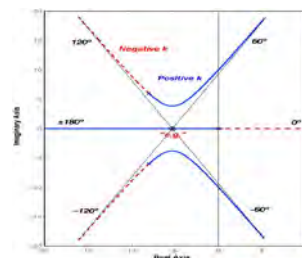
Root Locus Analysis

27

Root Locus Analysis of Control Effects on System Dynamics

- Graphical depiction of control effects on location of eigenvalues of **F** (or roots of the characteristic polynomial)
- **Evan's rules for root locus construction**

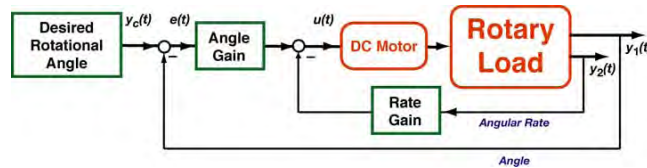
Locus: "the set of all points whose location is determined by stated conditions" (*Webster's Dictionary*)



28

Root Loci for Angle and Rate Feedback

- Variation of roots as a scalar gain, c_i , goes from 0 to ∞
- Example: DC motor control



% Root Locus of DC Motor Angle Control

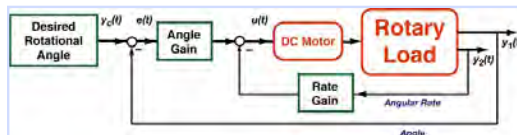
```
F = [0 1;-1 -1.414];
G = [0;1];
```

```
Hx1 = [1 0]; % Angle Output
Hx2 = [0 1]; % Angular Rate Output
```

```
Sys1 = ss(F,G,Hx1,0);
Sys2 = ss(F,G,Hx2,0);
```

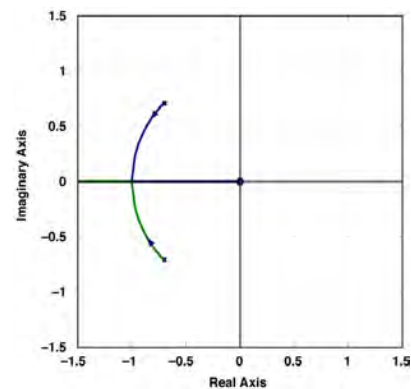
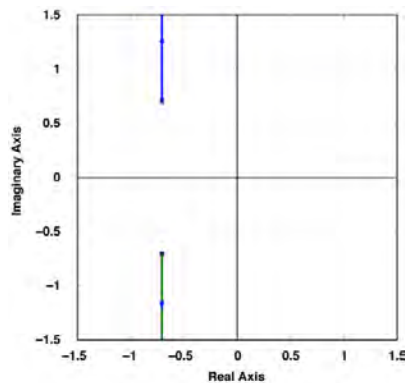
```
rlocus(Sys1), grid
figure
rlocus(Sys2), grid
```

29



Root Loci for Angle and Rate Feedback

- Angle Control Gain, c_1 , Variation
- Rate Control Gain, c_2 , Variation



30

Effect of Parameter Variations on Root Location



Example: Characteristic equation of aircraft longitudinal motion

$$\begin{aligned}\Delta_{Lon}(s) &= s^4 + a_3s^3 + a_2s^2 + a_1s + a_0 \\ &= (s - \lambda_1)(s - \lambda_2)(s - \lambda_3)(s - \lambda_4) = (s - \lambda_1)(s - \lambda_1^*)(s - \lambda_3)(s - \lambda_3^*) \\ &= (s^2 + 2\zeta_P\omega_{n_P}s + \omega_{n_P}^2)(s^2 + 2\zeta_{SP}\omega_{n_{SP}}s + \omega_{n_{SP}}^2) = 0\end{aligned}$$

- What effect would variations in a_i have on the locations (or locus) of roots?
 - Let “root locus gain” = $k = c_i = a_i$ (just a notation change)
 - Option 1: Vary k and calculate roots for each new value
 - Option 2: Apply **Evans’ s Rules of Root Locus Construction**

31

Effect of a_0 Variation on Longitudinal Root Location

Example: $k = a_0$

$$\begin{aligned}\Delta_{Lon}(s) &= [s^4 + a_3s^3 + a_2s^2 + a_1s] + [k] \equiv d(s) + kn(s) \\ &= (s - \lambda_1)(s - \lambda_2)(s - \lambda_3)(s - \lambda_4) = 0\end{aligned}$$

$d(s)$: Polynomial in s

$n(s)$: Polynomial in s

where

$$\begin{aligned}d(s) &= s^4 + a_3s^3 + a_2s^2 + a_1s \\ &= (s - \lambda'_1)(s - \lambda'_2)(s - \lambda'_3)(s - \lambda'_4) \\ n(s) &= 1\end{aligned}$$

32

Effect of a_1 Variation on Longitudinal Root Location

Example: $k = a_1$

$$\Delta_{Lon}(s) = s^4 + a_3 s^3 + a_2 s^2 + ks + a_0 \equiv d(s) + kn(s)$$

$$= (s - \lambda_1)(s - \lambda_2)(s - \lambda_3)(s - \lambda_4) = 0$$

where

$$d(s) = s^4 + a_3 s^3 + a_2 s^2 + a_0$$

$$= (s - \lambda'_1)(s - \lambda'_2)(s - \lambda'_3)(s - \lambda'_4)$$

$$n(s) = s$$

33

Three Equivalent Expressions for the Polynomial

$$d(s) + k n(s) = 0$$

$$1 + k \frac{n(s)}{d(s)} = 0$$

$$k \frac{n(s)}{d(s)} = -1 = (1)e^{-j\pi(\text{rad})} = (1)e^{-j180(\text{deg})}$$

34

Example: Effect of a_0 Variation

Original 4th-order polynomial

$$\Delta_{Lon}(s) = s^4 + 2.57s^3 + 9.68s^2 + 0.202s + 0.145 = 0$$

Example: $k = a_0$

$$\begin{aligned}\Delta(s) &= s^4 + a_3s^3 + a_2s^2 + a_1s + a_0 \\ &= (s^4 + a_3s^3 + a_2s^2 + a_1s) + k \\ &= s(s^3 + a_3s^2 + a_2s + a_1) + k \\ &= s(s + 0.21)[s^2 + 2.55s + 9.62] + k\end{aligned}$$

$$\frac{k}{s(s + 0.21)[s^2 + 2.55s + 9.62]} = -1$$

35

Example: Effect of a_1 Variation

Example: $k = a_1$

$$\begin{aligned}\Delta(s) &= s^4 + a_3s^3 + a_2s^2 + a_1s + a_0 \\ &= s^4 + a_3s^3 + a_2s^2 + ks + a_0 \\ &= (s^4 + a_3s^3 + a_2s^2 + a_0) + ks \\ &= [s^2 - 0.00041s + 0.015][s^2 + 2.57s + 9.67] + ks\end{aligned}$$

$$\frac{ks}{[s^2 - 0.00041s + 0.015][s^2 + 2.57s + 9.67]} = -1$$

36

The Root Locus Criterion

- All points on the locus of roots must satisfy the equation $k[n(s)/d(s)] = -1$
- Phase angle $(-1) = \pm 180$ deg

- Number of roots (or poles) of the denominator = n
- Number of zeros of the numerator = q

$$k = a_0: k \frac{n(s)}{d(s)} = k \frac{1}{s^4 + a_3 s^3 + a_2 s^2 + a_1 s} = -1$$

- Number of roots = 4
- Number of zeros = 0
- $(n - q) = 4$

$$k = a_1: k \frac{n(s)}{d(s)} = k \frac{s}{s^4 + a_3 s^3 + a_2 s^2 + a_0} = -1$$

- Number of roots = 4
- Number of zeros = 1
- $(n - q) = 3$



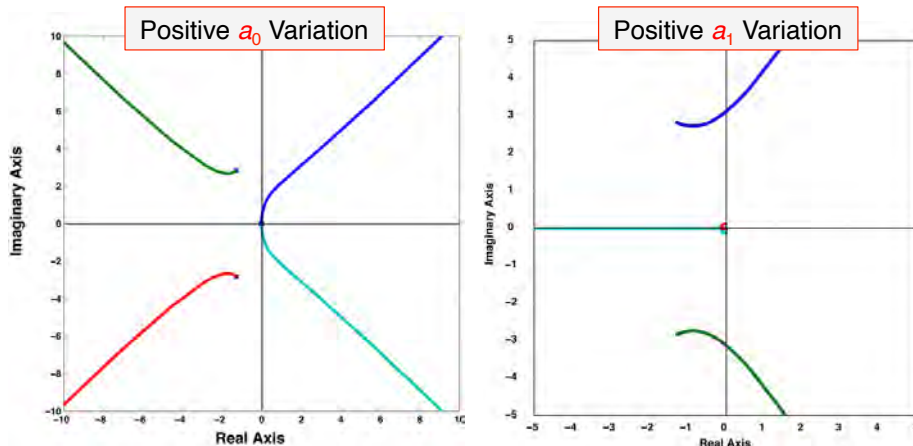
- Manual graphical construction of the root locus
- Invented by Walter Evans

37

Origins of Roots (for $k = 0$)

- Origins of the roots are the Poles of $d(s)$

$$\Delta(s) = d(s) + kn(s) \xrightarrow{k \rightarrow 0} d(s)$$



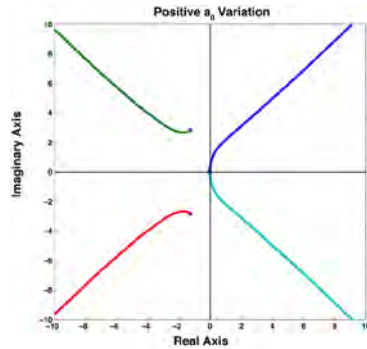
38

Destinations of Roots (for $k \rightarrow \pm\infty$)

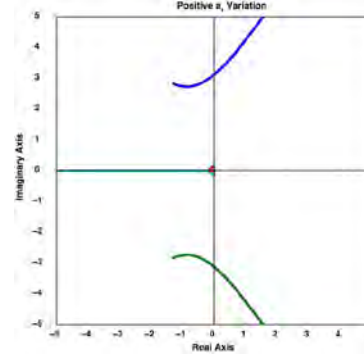
- q roots go to the zeros of $n(s)$

$$\frac{d(s) + kn(s)}{k} = \frac{d(s)}{k} + n(s) \xrightarrow{k \rightarrow \infty} n(s)$$

No zeros when $k = a_0$



One zero at origin when $k = a_1$



39

Destinations of Roots (for $k \rightarrow \pm\infty$)

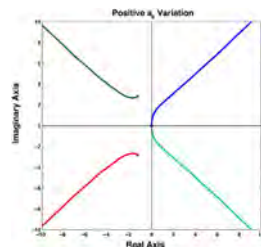
$(n - q)$ roots go to infinite radius from the origin

$$\frac{d(s) + kn(s)}{n(s)} = \left[\frac{d(s)}{n(s)} + k \right] \xrightarrow{k \rightarrow \pm\infty} \left[s^{(n-q)} \pm R \right] \rightarrow \pm\infty$$

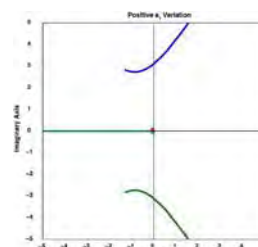
$$s^{(n-q)} = R e^{-j180^\circ} \xrightarrow{k \rightarrow +\infty} \infty \quad \text{or} \quad R e^{-j360^\circ} \xrightarrow{k \rightarrow -\infty} -\infty$$

$$s = R e^{-j180^\circ/(n-q)} \xrightarrow{k \rightarrow +\infty} \infty \quad \text{or} \quad R e^{-j360^\circ/(n-q)} \xrightarrow{k \rightarrow -\infty} -\infty$$

4 roots to infinite radius



3 roots to infinite radius



40

$(n - q)$ Roots Approach **Asymptotes as $k \rightarrow \pm\infty$**

Asymptote angles for positive k

$$\theta(\text{rad}) = \frac{\pi + 2m\pi}{n - q}, \quad m = 0, 1, \dots, (n - q) - 1$$

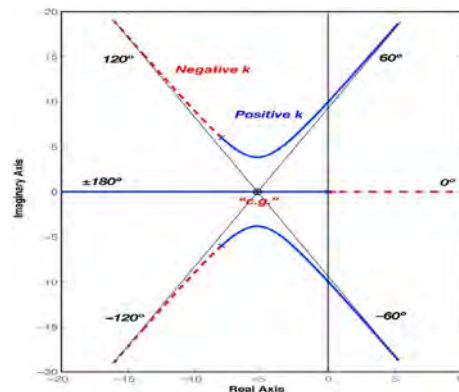
Asymptote angles for negative k

$$\theta(\text{rad}) = \frac{2m\pi}{n - q}, \quad m = 0, 1, \dots, (n - q) - 1$$

41

**Origin of Asymptotes =
“Center of Gravity”**

$$\text{"c.g."} = \frac{\sum_{i=1}^n \sigma_{\lambda_i} - \sum_{j=1}^q \sigma_{z_j}}{n - q}$$



42

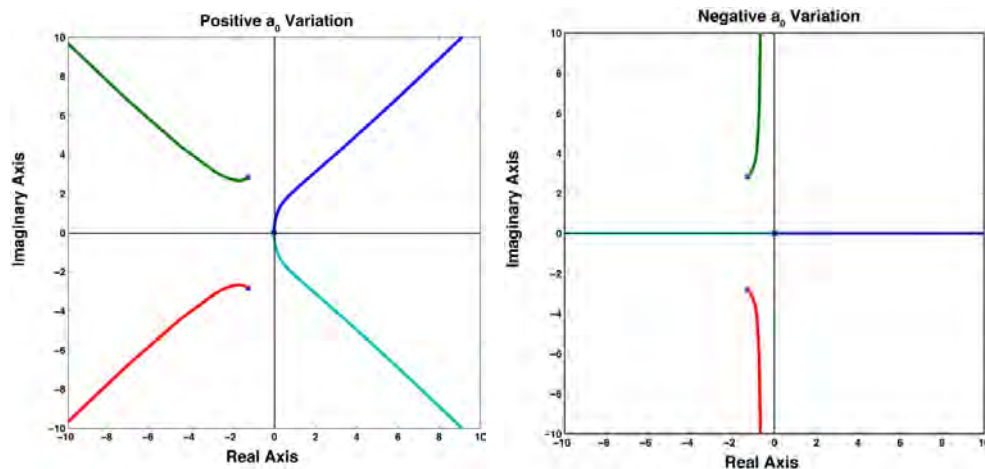
Root Locus on Real Axis

- **Locus on real axis**
 - $k > 0$: Any segment with **odd** number of poles and zeros to the right
 - $k < 0$: Any segment with **even** number of poles and zeros to the right

43

First Example: $k = a_0$

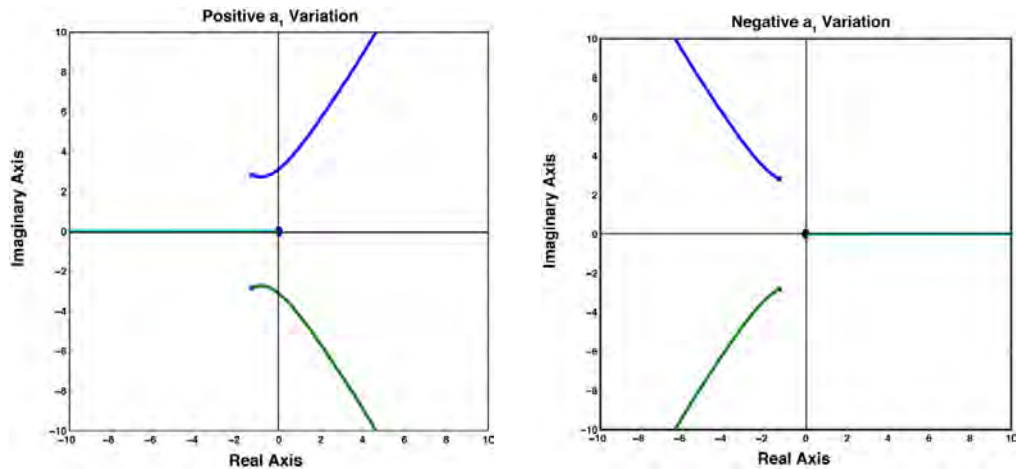
$$\frac{k}{s(s + 0.21)[s^2 + 2.55s + 9.62]} = -1$$



44

Second Example: $k = a_1$

$$\frac{ks}{[s^2 - 0.00041s + 0.015][s^2 + 2.57s + 9.67]} = -1$$



45

*Next Time:
Modal Properties of
LQ Regulators*

46

Supplemental Material

47

Truncation and Residualization

48

Reduction of Dynamic Model Order

- Separation of high-order models into loosely coupled or decoupled lower order approximations
 - [Rigid body] + [Flexible modes]
 - Chemical/biological process with fast and slow reactions
 - Economic system with local and global components
 - Social networks with large and small clusters

$$\begin{aligned}
 \begin{bmatrix} \Delta \dot{\mathbf{x}}_{fast} \\ \Delta \dot{\mathbf{x}}_{slow} \end{bmatrix} &= \begin{bmatrix} \mathbf{F}_{fast} & \mathbf{F}_{slow}^{fast} \\ \mathbf{F}_{fast}^{slow} & \mathbf{F}_{slow} \end{bmatrix} \begin{bmatrix} \Delta \mathbf{x}_{fast} \\ \Delta \mathbf{x}_{slow} \end{bmatrix} + \begin{bmatrix} \mathbf{G}_{fast} & \mathbf{G}_{slow}^{fast} \\ \mathbf{G}_{fast}^{slow} & \mathbf{G}_{slow} \end{bmatrix} \begin{bmatrix} \Delta \mathbf{u}_{fast} \\ \Delta \mathbf{u}_{slow} \end{bmatrix} \\
 &= \begin{bmatrix} \mathbf{F}_f & small \\ small & \mathbf{F}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{x}_f \\ \Delta \mathbf{x}_s \end{bmatrix} + \begin{bmatrix} \mathbf{G}_f & small \\ small & \mathbf{G}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{u}_f \\ \Delta \mathbf{u}_s \end{bmatrix}
 \end{aligned}$$

49

Truncation of a Dynamic Model

- **Dynamic model order reduction when**
 - Two modes are only slightly coupled
 - Time scales of motions are far apart
 - Forcing terms are largely independent

$$\begin{aligned}
 \begin{bmatrix} \Delta \dot{\mathbf{x}}_f \\ \Delta \dot{\mathbf{x}}_s \end{bmatrix} &= \begin{bmatrix} \mathbf{F}_f & \mathbf{F}_f' \\ \mathbf{F}_f' & \mathbf{F}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{x}_f \\ \Delta \mathbf{x}_s \end{bmatrix} + \begin{bmatrix} \mathbf{G}_f & \mathbf{G}_f' \\ \mathbf{G}_f' & \mathbf{G}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{u}_f \\ \Delta \mathbf{u}_s \end{bmatrix} \\
 &= \begin{bmatrix} \mathbf{F}_f & small \\ small & \mathbf{F}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{x}_f \\ \Delta \mathbf{x}_s \end{bmatrix} + \begin{bmatrix} \mathbf{G}_f & small \\ small & \mathbf{G}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{u}_f \\ \Delta \mathbf{u}_s \end{bmatrix} \\
 &\approx \begin{bmatrix} \mathbf{F}_f & 0 \\ 0 & \mathbf{F}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{x}_f \\ \Delta \mathbf{x}_s \end{bmatrix} + \begin{bmatrix} \mathbf{G}_f & 0 \\ 0 & \mathbf{G}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{u}_f \\ \Delta \mathbf{u}_s \end{bmatrix}
 \end{aligned}$$

- **Approximation:** Modes can be analyzed and control systems can be designed separately

$$\begin{aligned}
 \Delta \dot{\mathbf{x}}_f &= \mathbf{F}_f \Delta \mathbf{x}_f + \mathbf{G}_f \Delta \mathbf{u}_f \\
 \Delta \dot{\mathbf{x}}_s &= \mathbf{F}_s \Delta \mathbf{x}_s + \mathbf{G}_s \Delta \mathbf{u}_s
 \end{aligned}$$

50

Residualization of a Dynamic Model

- **Dynamic model order reduction when**
 - Two modes are coupled
 - Time scales of motions are separated
 - Fast mode is stable

$$\begin{bmatrix} \Delta \dot{\mathbf{x}}_f \\ \Delta \dot{\mathbf{x}}_s \end{bmatrix} = \begin{bmatrix} \mathbf{F}_f & \mathbf{F}_s^f \\ \mathbf{F}_f^s & \mathbf{F}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{x}_f \\ \Delta \mathbf{x}_s \end{bmatrix} + \begin{bmatrix} \mathbf{G}_f & \mathbf{G}_s^f \\ \mathbf{G}_f^s & \mathbf{G}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{u}_f \\ \Delta \mathbf{u}_s \end{bmatrix}$$

$$= \begin{bmatrix} \mathbf{F}_f & \text{small} \\ \text{small} & \mathbf{F}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{x}_f \\ \Delta \mathbf{x}_s \end{bmatrix} + \begin{bmatrix} \mathbf{G}_f & \text{small} \\ \text{small} & \mathbf{G}_s \end{bmatrix} \begin{bmatrix} \Delta \mathbf{u}_f \\ \Delta \mathbf{u}_s \end{bmatrix}$$

- **Approximation: Motions can be analyzed separately using different “clocks”**
 - Fast mode reaches steady state instantaneously on slow-mode time scale
 - Slow mode produces slowly changing bias disturbances on fast-mode time scale

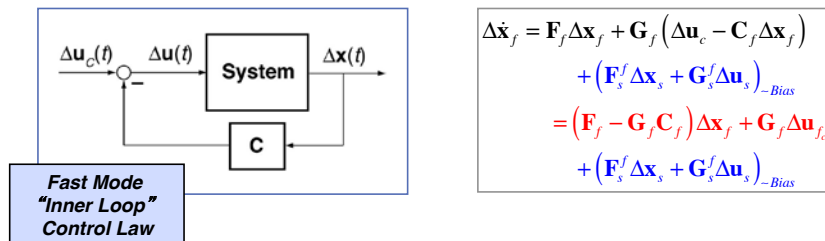
51

Residualized Fast Mode

Fast mode dynamics

$$\Delta \dot{\mathbf{x}}_f = \mathbf{F}_f \Delta \mathbf{x}_f + \mathbf{G}_f \Delta \mathbf{u}_f + \left(\mathbf{F}_s^f \Delta \mathbf{x}_s + \mathbf{G}_s^f \Delta \mathbf{u}_s \right)_{\sim \text{Bias}}$$

If fast mode is not stable, it could be stabilized by “inner loop” control



52

Fast Mode in Quasi-Steady State

Assume that fast mode reaches steady state on a time scale that is short compared to the slow mode

$$0 \approx \mathbf{F}_f \Delta \mathbf{x}_f + \mathbf{F}_s^f \Delta \mathbf{x}_s + \mathbf{G}_f \Delta \mathbf{u}_f + \mathbf{G}_s^f \Delta \mathbf{u}_s$$

$$\Delta \dot{\mathbf{x}}_s = \mathbf{F}_f^s \Delta \mathbf{x}_f + \mathbf{F}_s \Delta \mathbf{x}_s + \mathbf{G}_s \Delta \mathbf{u}_s + \mathbf{G}_f^s \Delta \mathbf{u}_f$$

Algebraic solution for fast variable

$$0 \approx \mathbf{F}_f \Delta \mathbf{x}_f + \mathbf{F}_s^f \Delta \mathbf{x}_s + \mathbf{G}_f \Delta \mathbf{u}_f + \mathbf{G}_s^f \Delta \mathbf{u}_s$$

$$\mathbf{F}_f \Delta \mathbf{x}_f = -\mathbf{F}_s^f \Delta \mathbf{x}_s - \mathbf{G}_f \Delta \mathbf{u}_f - \mathbf{G}_s^f \Delta \mathbf{u}_s$$

$$\Delta \mathbf{x}_f = -\mathbf{F}_f^{-1} \left(\mathbf{F}_s^f \Delta \mathbf{x}_s + \mathbf{G}_f \Delta \mathbf{u}_f + \mathbf{G}_s^f \Delta \mathbf{u}_s \right)$$

53

Residualized Slow Mode

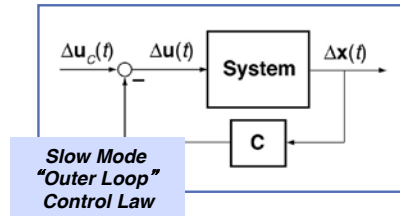
Substitute quasi-steady fast variable in differential equation for slow variable

$$\Delta \dot{\mathbf{x}}_s = -\mathbf{F}_f^s \left[\mathbf{F}_f^{-1} \left(\mathbf{F}_s^f \Delta \mathbf{x}_s + \mathbf{G}_f \Delta \mathbf{u}_f + \mathbf{G}_s^f \Delta \mathbf{u}_s \right) \right] + \mathbf{F}_s \Delta \mathbf{x}_s + \mathbf{G}_s \Delta \mathbf{u}_s + \mathbf{G}_f^s \Delta \mathbf{u}_f$$

$$= \left[\mathbf{F}_s - \mathbf{F}_f^s \mathbf{F}_f^{-1} \mathbf{F}_s^f \right] \Delta \mathbf{x}_s + \left[\mathbf{G}_s - \mathbf{F}_f^s \mathbf{F}_f^{-1} \mathbf{G}_s^f \right] \Delta \mathbf{u}_s + \left[\mathbf{G}_f^s - \mathbf{F}_f^s \mathbf{F}_f^{-1} \mathbf{G}_f \right] \Delta \mathbf{u}_f$$

Residualized equation for slow variable

$$\Delta \dot{\mathbf{x}}_s = \mathbf{F}_{s_{NEW}} \Delta \mathbf{x}_s + \mathbf{G}_{s_{NEW}} \begin{bmatrix} \Delta \mathbf{u}_f \\ \Delta \mathbf{u}_s \end{bmatrix}$$



Control law can be designed for reduced-order slow model, assuming inner loop has been stabilized separately

54