



State Space Methods

Lecture 1: State space models

Jakob Stoustrup

Department of Electronic Systems, Automation & Control
Technical Faculty of IT and Design
Aalborg University

Email: jakob@es.aau.dk

Contents



One slide course overview

State space models

Example: mass-spring-damper

State space models and transfer functions

Poles and zeros of state space models

State space transformations

Contents



One slide course overview

State space models

Example: mass-spring-damper

State space models and transfer functions

Poles and zeros of state space models

State space transformations

One slide course overview



- State space models

One slide course overview



- ▶ State space models
- ▶ Controllability

One slide course overview



- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)

One slide course overview



- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)
- ▶ Observability

One slide course overview



- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)
- ▶ Observability
- ▶ Observer gain design (pole assignment)

One slide course overview



- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)
- ▶ Observability
- ▶ Observer gain design (pole assignment)
- ▶ Observer based control (separation theorem)

One slide course overview



- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)
- ▶ Observability
- ▶ Observer gain design (pole assignment)
- ▶ Observer based control (separation theorem)
- ▶ Reduced order observers



One slide course overview

- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)
- ▶ Observability
- ▶ Observer gain design (pole assignment)
- ▶ Observer based control (separation theorem)
- ▶ Reduced order observers
- ▶ Integral state space control



One slide course overview

- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)
- ▶ Observability
- ▶ Observer gain design (pole assignment)
- ▶ Observer based control (separation theorem)
- ▶ Reduced order observers
- ▶ Integral state space control
- ▶ Zero assignment



One slide course overview

- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)
- ▶ Observability
- ▶ Observer gain design (pole assignment)
- ▶ Observer based control (separation theorem)
- ▶ Reduced order observers
- ▶ Integral state space control
- ▶ Zero assignment
- ▶ Anti-windup



One slide course overview

- ▶ State space models
- ▶ Controllability
- ▶ State feedback design (pole assignment)
- ▶ Observability
- ▶ Observer gain design (pole assignment)
- ▶ Observer based control (separation theorem)
- ▶ Reduced order observers
- ▶ Integral state space control
- ▶ Zero assignment
- ▶ Anti-windup
- ▶ Optimal control

Contents



One slide course overview

State space models

Example: mass-spring-damper

State space models and transfer functions

Poles and zeros of state space models

State space transformations



State space models

A linear third order system in continuous time with two inputs and two outputs has a state space model of the following form:

$$\dot{x}_1 = a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + b_{11}u_1 + b_{12}u_2$$

$$\dot{x}_2 = a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + b_{21}u_1 + b_{22}u_2$$

$$\dot{x}_3 = a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + b_{31}u_1 + b_{32}u_2$$

State space models

A linear third order system in continuous time with two inputs and two outputs has a state space model of the following form:

$$\begin{aligned}\dot{x}_1 &= a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + b_{11}u_1 + b_{12}u_2 \\ \dot{x}_2 &= a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + b_{21}u_1 + b_{22}u_2 \\ \dot{x}_3 &= a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + b_{31}u_1 + b_{32}u_2\end{aligned}$$

System equations

State space models

A linear third order system in continuous time with two inputs and two outputs has a state space model of the following form:

$$\begin{aligned}\dot{x}_1 &= a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + b_{11}u_1 + b_{12}u_2 \\ \dot{x}_2 &= a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + b_{21}u_1 + b_{22}u_2 \\ \dot{x}_3 &= a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + b_{31}u_1 + b_{32}u_2 \\ \hline y_1 &= c_{11}x_1 + c_{12}x_2 + c_{13}x_3 + d_{11}u_1 + d_{12}u_2 \\ y_2 &= c_{21}x_1 + c_{22}x_2 + c_{23}x_3 + d_{21}u_1 + d_{22}u_2\end{aligned}$$

State space models

A linear third order system in continuous time with two inputs and two outputs has a state space model of the following form:

$$\begin{aligned}\dot{x}_1 &= a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + b_{11}u_1 + b_{12}u_2 \\ \dot{x}_2 &= a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + b_{21}u_1 + b_{22}u_2 \\ \dot{x}_3 &= a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + b_{31}u_1 + b_{32}u_2 \\ \hline y_1 &= c_{11}x_1 + c_{12}x_2 + c_{13}x_3 + d_{11}u_1 + d_{12}u_2 \\ y_2 &= c_{21}x_1 + c_{22}x_2 + c_{23}x_3 + d_{21}u_1 + d_{22}u_2\end{aligned}$$

Output equations

State space models

A linear third order system in continuous time with two inputs and two outputs has a state space model of the following form:

$$\begin{aligned}\dot{x}_1 &= a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + b_{11}u_1 + b_{12}u_2 \\ \dot{x}_2 &= a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + b_{21}u_1 + b_{22}u_2 \\ \dot{x}_3 &= a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + b_{31}u_1 + b_{32}u_2 \\ \hline y_1 &= c_{11}x_1 + c_{12}x_2 + c_{13}x_3 + d_{11}u_1 + d_{12}u_2 \\ y_2 &= c_{21}x_1 + c_{22}x_2 + c_{23}x_3 + d_{21}u_1 + d_{22}u_2\end{aligned}$$

where x_1, x_2, x_3 are called the *states*, u_1, u_2 are called the *inputs*, and y_1, y_2 are called the *outputs*.

State space models

In matrix form, a continuous time state space model can be written as:

$$\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t)\end{aligned}$$

where:

$$x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}, \quad u = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}, \quad y = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$$

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}, \quad B = \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{pmatrix}$$

$$C = \begin{pmatrix} c_{11} & c_{12} & c_{13} \\ c_{21} & c_{22} & c_{23} \end{pmatrix}, \quad D = \begin{pmatrix} d_{11} & d_{12} \\ d_{21} & d_{22} \end{pmatrix}$$



State space models

In matrix form, a continuous time state space model can be written as:

$$\begin{aligned}\dot{\mathbf{x}}(t) &= \mathbf{A}\mathbf{x}(t) + \mathbf{B}u(t) \\ \mathbf{y}(t) &= \mathbf{C}\mathbf{x}(t) + \mathbf{D}u(t)\end{aligned}$$

Similarly, a discrete time state space model can be written as:

$$\begin{aligned}\mathbf{x}(k+1) &= \mathbf{A}\mathbf{x}(k) + \mathbf{B}u(k) \\ \mathbf{y}(k) &= \mathbf{C}\mathbf{x}(k) + \mathbf{D}u(k)\end{aligned}$$



Choosing state variables

For a physical system, the number of states required is typically equal to the number of 'energy storages', and a possible choice of state variables is often those variables, that 'represent' energy storage.

Choosing state variables



Linear component

Choosing state variables



Linear component

Recommended variable

Choosing state variables



Linear component	Recommended variable
capacitor	



Choosing state variables

Linear component	Recommended variable
capacitor	voltage



Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	



Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation
inertia wheel	

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation
inertia wheel	angular velocity

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation
inertia wheel	angular velocity
plane spring	

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation
inertia wheel	angular velocity
plane spring	winding angle

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation
inertia wheel	angular velocity
plane spring	winding angle
heat storage	

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation
inertia wheel	angular velocity
plane spring	winding angle
heat storage	temperature

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation
inertia wheel	angular velocity
plane spring	winding angle
heat storage	temperature
gas accumulator	

Choosing state variables

Linear component	Recommended variable
capacitor	voltage
electrical coil	current
spring	length
mass (kinetic)	velocity
mass (potential)	elevation
inertia wheel	angular velocity
plane spring	winding angle
heat storage	temperature
gas accumulator	pressure

Contents



One slide course overview

State space models

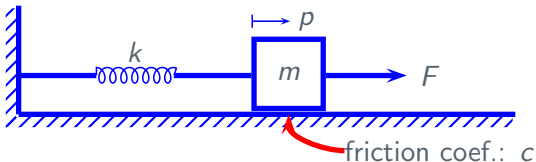
Example: mass-spring-damper

State space models and transfer functions

Poles and zeros of state space models

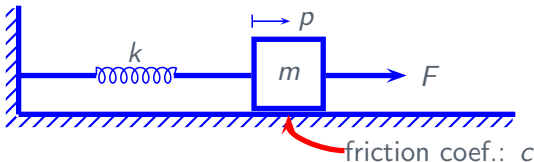
State space transformations

Example: mass-spring-damper



The force F is considered as input, and the mass velocity v is considered as output of this system.

Example: mass-spring-damper



The force F is considered as input, and the mass velocity v is considered as output of this system.

The system is of second order, since it has one mass which can contain both kinetic and potential energy.

Example: mass-spring-damper



A possible selection of states are the position p and the velocity v .

Example: mass-spring-damper

A possible selection of states are the position p and the velocity v .
The derivative of v is given by Newton's second law:

$$m\dot{v} = -k \cdot p - c \cdot v + F \quad \implies$$
$$\dot{v} = -\frac{k}{m} \cdot p - \frac{c}{m} \cdot v + \frac{1}{m} \cdot F$$

Example: mass-spring-damper

A possible selection of states are the position p and the velocity v .
The derivative of v is given by Newton's second law:

$$\begin{aligned} m\dot{v} &= -k \cdot p - c \cdot v + F \quad \implies \\ \dot{v} &= -\frac{k}{m} \cdot p - \frac{c}{m} \cdot v + \frac{1}{m} \cdot F \end{aligned}$$

The derivative of p is simply given by:

$$\dot{p} = v$$

Example: mass-spring-damper

Thus, we have the following state space model:

$$\begin{aligned} \begin{pmatrix} \dot{p} \\ \dot{v} \end{pmatrix} &= \begin{pmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{c}{m} \end{pmatrix} \begin{pmatrix} p \\ v \end{pmatrix} + \begin{pmatrix} 0 \\ \frac{1}{m} \end{pmatrix} F \\ \textcolor{red}{v} &= \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} p \\ v \end{pmatrix} + \begin{pmatrix} 0 \end{pmatrix} F \end{aligned}$$

which is indeed of the form:

$$\begin{aligned} \dot{x}(t) &= \textcolor{violet}{A}x(t) + \textcolor{teal}{B}u(t) \\ \textcolor{red}{y}(t) &= \textcolor{blue}{C}x(t) + \textcolor{violet}{D}u(t) \end{aligned}$$

Contents



One slide course overview

State space models

Example: mass-spring-damper

State space models and transfer functions

Poles and zeros of state space models

State space transformations



State space model \rightarrow transfer fct.

Taking Laplace transforms of the system

$$\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t)\end{aligned}$$

yields

State space model \rightarrow transfer fct.

Taking Laplace transforms of the system

$$\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t)\end{aligned}$$

yields

$$\begin{aligned}sX(s) &= AX(s) + Bu(s) \\ Y(s) &= CX(s) + Du(s)\end{aligned}$$

rearranging, we obtain:

State space model \rightarrow transfer fct.

Taking Laplace transforms of the system

$$\dot{x}(t) = Ax(t) + Bu(t)$$

$$y(t) = Cx(t) + Du(t)$$

yields

$$sX(s) = AX(s) + Bu(s)$$

$$Y(s) = CX(s) + Du(s)$$

rearranging, we obtain:

$$(sI - A)X(s) = Bu(s)$$

$$Y(s) = CX(s) + Du(s)$$

State space model \rightarrow transfer fct.

Taking Laplace transforms of the system

$$\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t)\end{aligned}$$

yields

$$\begin{aligned}sx(s) &= Ax(s) + Bu(s) \\ y(s) &= Cx(s) + Du(s)\end{aligned}$$

rearranging, we obtain:

$$\begin{aligned}(sI - A)x(s) &= Bu(s) \\ y(s) &= Cx(s) + Du(s)\end{aligned}$$

Premultiplying with $(sI - A)^{-1}$ on either side of the system equation, results in

$$\begin{aligned}x(s) &= (sI - A)^{-1} Bu(s) \\ y(s) &= Cx(s) + Du(s)\end{aligned}$$

State space model \rightarrow transfer fct.

Premultiplying with $(sI - A)^{-1}$ on either side of the system equation, results in

$$\begin{aligned}x(s) &= (sI - A)^{-1} B u(s) \\y(s) &= C x(s) + D u(s)\end{aligned}$$

Finally, we obtain:

$$\begin{aligned}x(s) &= (sI - A)^{-1} B u(s) \\y(s) &= C (sI - A)^{-1} B u(s) + D u(s)\end{aligned}$$

State space model \rightarrow transfer fct.

Premultiplying with $(sI - A)^{-1}$ on either side of the system equation, results in

$$\begin{aligned}x(s) &= (sI - A)^{-1} B u(s) \\y(s) &= C x(s) + D u(s)\end{aligned}$$

Finally, we obtain:

$$\begin{aligned}x(s) &= (sI - A)^{-1} B u(s) \\y(s) &= C (sI - A)^{-1} B u(s) + D u(s)\end{aligned}$$

Consequently,

$$\begin{aligned}y(s) &= G(s) u(s), \quad \text{where:} \\G(s) &= C (sI - A)^{-1} B + D\end{aligned}$$

Example: mass-spring-damper

For the spring-mass-damper system with $m = 1$, $c = 3$, $k = 2$, the state space representation is:

$$\begin{pmatrix} \dot{p} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} p \\ v \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} F$$
$$v = \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} p \\ v \end{pmatrix} + \begin{pmatrix} 0 \end{pmatrix} F$$

Example: mass-spring-damper

For the spring-mass-damper system with $m = 1$, $c = 3$, $k = 2$, the state space representation is:

$$\begin{aligned} \begin{pmatrix} \dot{p} \\ \dot{v} \end{pmatrix} &= \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} p \\ v \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} F \\ v &= \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} p \\ v \end{pmatrix} + \begin{pmatrix} 0 \end{pmatrix} F \end{aligned}$$

Thus, the transfer function becomes:

$$G(s) = C(sI - A)^{-1}B + D$$



Example: mass-spring-damper

Thus, the transfer function becomes:

$$G(s) = C (sI - A)^{-1} B + D$$

Example: mass-spring-damper

Thus, the transfer function becomes:

$$\begin{aligned} G(s) &= C (sI - A)^{-1} B + D \\ &= \begin{pmatrix} 0 & 1 \end{pmatrix} \left(\begin{pmatrix} s & 0 \\ 0 & s \end{pmatrix} - \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \right)^{-1} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + (0) \end{aligned}$$

Example: mass-spring-damper

Thus, the transfer function becomes:

$$\begin{aligned} G(s) &= \mathbf{C} (s\mathbf{I} - \mathbf{A})^{-1} \mathbf{B} + \mathbf{D} \\ &= \begin{pmatrix} 0 & 1 \end{pmatrix} \left(\begin{pmatrix} s & 0 \\ 0 & s \end{pmatrix} - \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \right)^{-1} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + (0) \\ &= \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} s & -1 \\ 2 & s+3 \end{pmatrix}^{-1} \begin{pmatrix} 0 \\ 1 \end{pmatrix} \end{aligned}$$

Example: mass-spring-damper

Thus, the transfer function becomes:

$$\begin{aligned} G(s) &= \mathbf{C} (s\mathbf{I} - \mathbf{A})^{-1} \mathbf{B} + \mathbf{D} \\ &= \begin{pmatrix} 0 & 1 \end{pmatrix} \left(\begin{pmatrix} s & 0 \\ 0 & s \end{pmatrix} - \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \right)^{-1} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + (0) \\ &= \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} s & -1 \\ 2 & s+3 \end{pmatrix}^{-1} \begin{pmatrix} 0 \\ 1 \end{pmatrix} \\ &= \frac{1}{s^2 + 3s + 2} \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} s+3 & 1 \\ -2 & s \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} \end{aligned}$$

Example: mass-spring-damper

Thus, the transfer function becomes:

$$\begin{aligned}
 G(s) &= \mathbf{C} (s\mathbf{I} - \mathbf{A})^{-1} \mathbf{B} + \mathbf{D} \\
 &= \begin{pmatrix} 0 & 1 \end{pmatrix} \left(\begin{pmatrix} s & 0 \\ 0 & s \end{pmatrix} - \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \right)^{-1} \begin{pmatrix} 0 \\ 1 \end{pmatrix} + (0) \\
 &= \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} s & -1 \\ 2 & s+3 \end{pmatrix}^{-1} \begin{pmatrix} 0 \\ 1 \end{pmatrix} \\
 &= \frac{1}{s^2 + 3s + 2} \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} s+3 & 1 \\ -2 & s \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} \\
 &= \frac{s}{s^2 + 3s + 2}
 \end{aligned}$$

Transfer fct. \rightarrow state space model

Consider the transfer function $g(s) = \frac{1}{s^2 + a_1s + a_2}$. From the relationship

$$y(s) = \frac{1}{s^2 + a_1s + a_2} u(s)$$

we infer

$$s^2 y(s) + a_1 s y(s) + a_2 y(s) = u(s)$$

Taking inverse Laplace transform, this becomes:

$$\ddot{y}(t) + a_1 \dot{y}(t) + a_2 y(t) = u(t)$$

Transfer fct. \rightarrow state space model

$$\ddot{y}(t) + a_1\dot{y}(t) + a_2y(t) = u(t)$$

A possible choice of states is: $x_1 = y$, $x_2 = \dot{y}$. With this choice, the system equations become:

$$\dot{x}_1 = \dot{y} = x_2$$

$$\dot{x}_2 = \ddot{y} = -a_1\dot{y} - a_2y + u = -a_2x_1 - a_1x_2 + u$$

Transfer fct. \rightarrow state space model

$$\ddot{y}(t) + a_1 \dot{y}(t) + a_2 y(t) = u(t)$$

A possible choice of states is: $x_1 = y$, $x_2 = \dot{y}$. With this choice, the system equations become:

$$\dot{x}_1 = \dot{y} = x_2$$

$$\dot{x}_2 = \ddot{y} = -a_1 \dot{y} - a_2 y + u = -a_2 x_1 - a_1 x_2 + u$$

In matrix form, we obtain:

$$\begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -a_2 & -a_1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} u$$

$$y = \begin{pmatrix} 1 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} + \begin{pmatrix} 0 \end{pmatrix} u$$

Transfer fct. \rightarrow state space model

$$\ddot{y}(t) + a_1 \dot{y}(t) + a_2 y(t) = u(t)$$

A possible choice of states is: $x_1 = y$, $x_2 = \dot{y}$. With this choice, the system equations become:

$$\dot{x}_1 = \dot{y} = x_2$$

$$\dot{x}_2 = \ddot{y} = -a_1 \dot{y} - a_2 y + u = -a_2 x_1 - a_1 x_2 + u$$

In matrix form, we obtain:

$$\begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -a_2 & -a_1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} u$$

or

$$\begin{aligned} \dot{x}(t) &= A x(t) + B u(t) \\ y(t) &= C x(t) + D u(t) \end{aligned}$$

$$y = \begin{pmatrix} 1 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} + \begin{pmatrix} 0 \end{pmatrix} u$$

Contents



One slide course overview

State space models

Example: mass-spring-damper

State space models and transfer functions

Poles and zeros of state space models

State space transformations

Poles of state space models

With

$$G(s) = C(sI - A)^{-1}B + D$$

we have that:

$$G(s) \rightarrow \infty \text{ for } s \rightarrow p \quad \Rightarrow \quad \det(pI - A) = 0$$

Hence,

$$p \text{ is a pole for } G(s) \Rightarrow$$

Poles of state space models

With

$$G(s) = C(sI - A)^{-1}B + D$$

we have that:

$$G(s) \rightarrow \infty \text{ for } s \rightarrow p \quad \Rightarrow \quad \det(pI - A) = 0$$

Hence,

$$p \text{ is a pole for } G(s) \Rightarrow p \text{ is an eigenvalue for } A$$

Example: mass-spring-damper

For the mass-spring-damper system, the A matrix was:

$$A = \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix}$$

which has the characteristic polynomial:

$$\begin{aligned} \det(\lambda I - A) &= \begin{vmatrix} \lambda & -1 \\ 2 & \lambda + 3 \end{vmatrix} \\ &= \lambda^2 + 3\lambda + 2 \end{aligned}$$

Example: mass-spring-damper

For the mass-spring-damper system, the A matrix was:

$$A = \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix}$$

which has the characteristic polynomial:

$$\begin{aligned} \det(\lambda I - A) &= \begin{vmatrix} \lambda & -1 \\ 2 & \lambda + 3 \end{vmatrix} \\ &= \lambda^2 + 3\lambda + 2 = (\lambda + 1)(\lambda + 2) \end{aligned}$$

Thus, the system has poles in $\{-1, -2\}$.

Zeros of state space models

With

$$G(s) = C(sI - A)^{-1}B + D$$

we have that:

$$G(z)u = 0 \Rightarrow C(zI - A)^{-1}Bu + Du = 0$$

$$\Rightarrow C\xi + Du = 0, \xi = (zI - A)^{-1}Bu$$

$$\Rightarrow C\xi + Du = 0, (A - zI)\xi + Bu = 0$$

$$\Rightarrow \begin{pmatrix} A - zI & B \\ C & D \end{pmatrix} \begin{pmatrix} \xi \\ u \end{pmatrix} = 0$$

Zeros of state space models

With

$$G(s) = C(sI - A)^{-1}B + D$$

we have that:

$$G(z)u = 0 \Rightarrow C(zI - A)^{-1}Bu + Du = 0$$

$$\Rightarrow C\xi + Du = 0, \xi = (zI - A)^{-1}Bu$$

$$\Rightarrow C\xi + Du = 0, (A - zI)\xi + Bu = 0$$

$$\Rightarrow \begin{pmatrix} A - zI & B \\ C & D \end{pmatrix} \begin{pmatrix} \xi \\ u \end{pmatrix} = 0$$

Thus, z is a zero for $G(s) \Rightarrow$

$$\begin{pmatrix} A - zI & B \\ C & D \end{pmatrix} \text{ does not have full column rank}$$

Example: mass-spring-damper

For the mass-spring-damper system, zeros must satisfy:

$$\begin{vmatrix} A - zI & B \\ C & D \end{vmatrix} = 0$$

or

$$\begin{vmatrix} -z & 1 & 0 \\ -2 & -3 - z & 1 \\ 0 & 1 & 0 \end{vmatrix} = \begin{vmatrix} -z & 1 \\ 0 & 1 \end{vmatrix} \cdot (-1) = z = 0$$

Hence, the system has a zero in the origin.

Contents



One slide course overview

State space models

Example: mass-spring-damper

State space models and transfer functions

Poles and zeros of state space models

State space transformations

State space transformations

State space representations are not unique!

Given one model:

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx + Du\end{aligned}$$

another model can be obtained by a non-singular transformation of the state vector:

$$x = T\xi, \quad \xi = T^{-1}x$$

State space transformations

Introducing this in the state space model, we obtain:

$$\begin{aligned} T\dot{\xi} &= AT\xi + Bu \\ y &= CT\xi + Du \end{aligned}$$

or, equivalently

$$\begin{aligned} \dot{\xi} &= T^{-1}AT\xi + T^{-1}Bu \\ y &= CT\xi + Du \end{aligned}$$

State space transformations

$$\begin{aligned}\dot{\xi} &= T^{-1}AT\xi + T^{-1}Bu \\ y &= CT\xi + Du\end{aligned}$$

Thus, a new state space model of the form

$$\begin{aligned}\dot{\xi} &= \tilde{A}\xi + \tilde{B}u \\ y &= \tilde{C}\xi + \tilde{D}u\end{aligned}$$

where

$\tilde{A} = T^{-1}AT$	$\tilde{B} = T^{-1}B$
$\tilde{C} = CT$	$\tilde{D} = D$

has been obtained.

Example: mass-spring-damper

For the mass-spring-damper system, we change basis using the following transformation matrix:

$$T = \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix}, \quad T^{-1} = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix}$$

This gives the following new state space representation:

$$\begin{aligned} \dot{\xi} &= \tilde{A}\xi + \tilde{B}u \\ y &= \tilde{C}\xi + \tilde{D}u \end{aligned}$$

with



Example: mass-spring-damper

$$\tilde{A} = T^{-1}AT = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix}$$



Example: mass-spring-damper

$$\begin{aligned}\tilde{A} &= T^{-1}AT = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} \\ &= \begin{pmatrix} -1 & 0 \\ 0 & -2 \end{pmatrix}\end{aligned}$$

Example: mass-spring-damper

$$\begin{aligned}\tilde{A} &= T^{-1}AT = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} \\ &= \begin{pmatrix} -1 & 0 \\ 0 & -2 \end{pmatrix} \\ \tilde{B} &= T^{-1}B = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix}\end{aligned}$$

Example: mass-spring-damper

$$\begin{aligned}\tilde{A} &= T^{-1}AT = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} \\ &= \begin{pmatrix} -1 & 0 \\ 0 & -2 \end{pmatrix} \\ \tilde{B} &= T^{-1}B = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}\end{aligned}$$

Example: mass-spring-damper

$$\begin{aligned}\tilde{A} &= T^{-1}AT = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} \\ &= \begin{pmatrix} -1 & 0 \\ 0 & -2 \end{pmatrix}\end{aligned}$$

$$\tilde{B} = T^{-1}B = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\tilde{C} = CT = (0 \quad 1) \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix}$$

Example: mass-spring-damper

$$\begin{aligned}\tilde{A} &= T^{-1}AT = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} \\ &= \begin{pmatrix} -1 & 0 \\ 0 & -2 \end{pmatrix}\end{aligned}$$

$$\tilde{B} = T^{-1}B = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\tilde{C} = CT = (0 \ 1) \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} = (-1 \ -2)$$

Example: mass-spring-damper

$$\begin{aligned}\tilde{A} &= T^{-1}AT = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} \\ &= \begin{pmatrix} -1 & 0 \\ 0 & -2 \end{pmatrix}\end{aligned}$$

$$\tilde{B} = T^{-1}B = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\tilde{C} = CT = (0 \quad 1) \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} = (-1 \quad -2)$$

$$\tilde{D} = D$$

Example: mass-spring-damper

$$\begin{aligned}\tilde{A} &= T^{-1}AT = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} \\ &= \begin{pmatrix} -1 & 0 \\ 0 & -2 \end{pmatrix}\end{aligned}$$

$$\tilde{B} = T^{-1}B = \begin{pmatrix} 2 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\tilde{C} = CT = \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -1 & -2 \end{pmatrix} = \begin{pmatrix} -1 & -2 \end{pmatrix}$$

$$\tilde{D} = D = 0$$

Example: mass-spring-damper

Transfer matrix:

$$\tilde{G}(s) = \tilde{C} \left(sI - \tilde{A} \right)^{-1} \tilde{B} + \tilde{D}$$

Example: mass-spring-damper

Transfer matrix:

$$\begin{aligned}\tilde{G}(s) &= \tilde{C} \left(sI - \tilde{A} \right)^{-1} \tilde{B} + \tilde{D} \\ &= \begin{pmatrix} -1 & -2 \end{pmatrix} \begin{pmatrix} s+1 & 0 \\ 0 & s+2 \end{pmatrix}^{-1} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + 0\end{aligned}$$

Example: mass-spring-damper

Transfer matrix:

$$\begin{aligned}\tilde{G}(s) &= \tilde{C} \left(sI - \tilde{A} \right)^{-1} \tilde{B} + \tilde{D} \\ &= \begin{pmatrix} -1 & -2 \end{pmatrix} \begin{pmatrix} s+1 & 0 \\ 0 & s+2 \end{pmatrix}^{-1} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + 0 \\ &= -\frac{1}{s+1} + 2 \cdot \frac{1}{s+2} = \frac{-(s+2) + 2(s+1)}{(s+1)(s+2)}\end{aligned}$$

Example: mass-spring-damper

Transfer matrix:

$$\begin{aligned}\tilde{G}(s) &= \tilde{C} (sI - \tilde{A})^{-1} \tilde{B} + \tilde{D} \\ &= \begin{pmatrix} -1 & -2 \end{pmatrix} \begin{pmatrix} s+1 & 0 \\ 0 & s+2 \end{pmatrix}^{-1} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + 0 \\ &= -\frac{1}{s+1} + 2 \cdot \frac{1}{s+2} = \frac{-(s+2) + 2(s+1)}{(s+1)(s+2)} \\ &= \frac{s}{s^2 + 3s + 2}\end{aligned}$$

Example: mass-spring-damper

Transfer matrix:

$$\begin{aligned}\tilde{G}(s) &= \tilde{C} (sI - \tilde{A})^{-1} \tilde{B} + \tilde{D} \\&= \begin{pmatrix} -1 & -2 \end{pmatrix} \begin{pmatrix} s+1 & 0 \\ 0 & s+2 \end{pmatrix}^{-1} \begin{pmatrix} 1 \\ -1 \end{pmatrix} + 0 \\&= -\frac{1}{s+1} + 2 \cdot \frac{1}{s+2} = \frac{-(s+2) + 2(s+1)}{(s+1)(s+2)} \\&= \frac{s}{s^2 + 3s + 2} \\&= G(s)\end{aligned}$$