

For Modern Control and Digital Control Theory

Chapter 6 State Feedback Control Systems

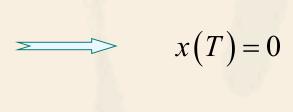
Controllability

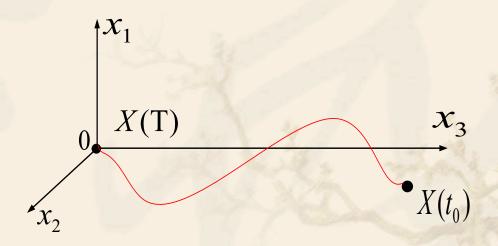
- a. Definition
- b. Criterion
- c. CCF



T

$$x(t_0) \neq 0$$





$$S = \begin{bmatrix} B & AB & A^2B & \cdots & A^{n-1}B \end{bmatrix}_{n \times np}$$

$$rank[S] = n$$

$$\dot{\mathcal{X}} = \begin{bmatrix} \lambda_1 & & & 0 \\ & \lambda_2 & \\ 0 & & \lambda_n \end{bmatrix} \mathcal{X} + \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} u \qquad b_i \neq 0$$

CCF:

$$\dot{\mathbf{X}} = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \\ -a_1 & -a_2 & -a_3 & \cdots & -a_n \end{bmatrix} \mathbf{X} + \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}$$



Example1: please determine $a \ b \ c$ to make the following system controllable.

$$\dot{X} = \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix} X + \begin{bmatrix} a \\ b \\ c \end{bmatrix} u$$

Example 1: please determine $a \cdot b \cdot c$ to make the following system controllable.

$$\dot{X} = \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix} X + \begin{bmatrix} a \\ b \\ c \end{bmatrix} u$$

Solution: calculate the controllability matrix

$$A = \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix}$$

$$A = \begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix}$$
 $A^2 = \begin{bmatrix} \lambda^2 & 2\lambda & 0 \\ 0 & \lambda^2 & 0 \\ 0 & 0 & \lambda^2 \end{bmatrix}$

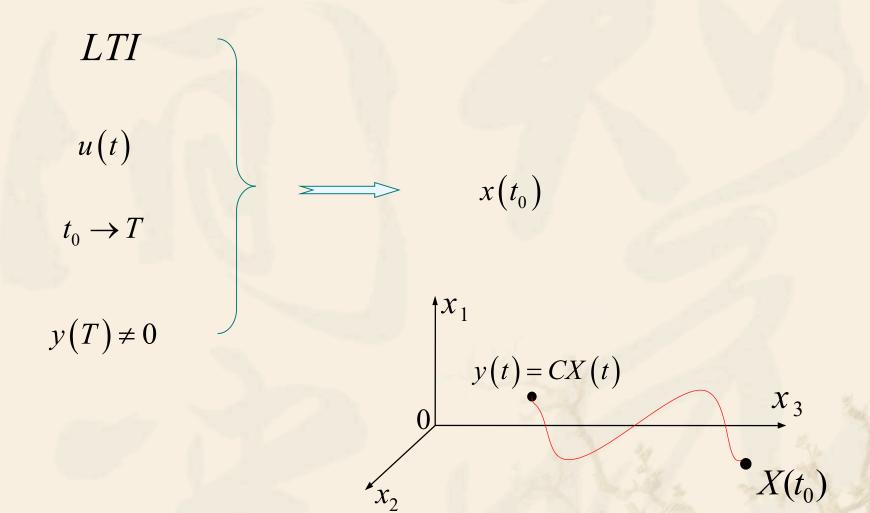
$$S = \begin{bmatrix} a & a\lambda + b & a\lambda^2 + 2b\lambda \\ b & b\lambda & b\lambda^2 \\ c & c\lambda & c\lambda^2 \end{bmatrix}$$

$$S = \begin{bmatrix} a & a\lambda + b & a\lambda^2 + 2b\lambda \\ b & b\lambda & b\lambda^2 \\ c & c\lambda & c\lambda^2 \end{bmatrix}$$

Because S has two identical rows, the system is uncontrollable no mater what values a, b and c take.

Observability

- a. Definition
- b. Criterion
- c. OCF



$$V = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix}_{nq \times n}$$

$$rank[V] = n$$

$$\dot{X} = \begin{bmatrix} \lambda_1 & & & & 0 \\ & \lambda_2 & & \\ & & \ddots & \\ 0 & & & \lambda_n \end{bmatrix} X + \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} u$$

$$y = \begin{bmatrix} c_1 & c_2 & \cdots & c_n \end{bmatrix} X$$

$$\lambda_i \neq \lambda_j$$

$$c_i \neq 0$$

$$\dot{X} = \begin{bmatrix}
0 & 0 & \cdots & 0 & -a_1 \\
1 & 0 & \cdots & 0 & -a_2 \\
0 & 1 & \cdots & 0 & -a_3 \\
\vdots & \vdots & \ddots & \vdots & \vdots \\
0 & 0 & \cdots & 1 & -a_n
\end{bmatrix} X + \begin{bmatrix}
b_1 \\
b_2 \\
\vdots \\
0 \\
0
\end{bmatrix}$$

$$y = \begin{bmatrix} 0 & 0 & \cdots & 0 & 1 \end{bmatrix} X$$

Will linear transformation change:

- 1. Controllability
- Observability
- 3. Characteristic roots
- 4. Transfer function (matrix)

Will linear transformation change the observability of a control system?

- A Yes
- B No

Will linear transformation change the controllability of a control system?

- A Yes
- B No



Will linear transformation change the characteristic roots of a control system?

- A Yes
- B No

Will linear transformation change the transfer function of a control system?

- A Yes
- B No

Example 2: please determine $a \setminus b$ to make the following system both controllable and observable.

$$\dot{X} = \begin{bmatrix} a & 1 \\ 0 & b \end{bmatrix} X + \begin{bmatrix} 1 \\ -1 \end{bmatrix} u$$

$$y = \begin{bmatrix} 1 & -1 \end{bmatrix} X$$

Example 2: please determine $a \setminus b$ to make the following system both controllable and observable.

$$\dot{X} = \begin{bmatrix} a & 1 \\ 0 & b \end{bmatrix} X + \begin{bmatrix} 1 \\ -1 \end{bmatrix} u$$

$$y = \begin{bmatrix} 1 & -1 \end{bmatrix} X$$

Solution:

Controllability matrix:

$$S = \begin{bmatrix} b & Ab \end{bmatrix} = \begin{bmatrix} 1 & a-1 \\ -1 & -b \end{bmatrix}$$

$$\det[S] \neq 0$$

$$b \neq a - 1$$

Observability matrix:

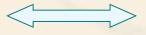
$$V = \begin{bmatrix} c^{\mathrm{T}} \\ c^{\mathrm{T}} A \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ a & 1-b \end{bmatrix}$$

$$\det[V] \neq 0$$

$$1-b \neq -a$$

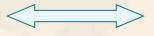
Controllability and observability vs. zero-pole cancellation

Controllable & observable



No zero-pole cancellation

Transfer function



controllable & observable modes

Pole placement

- Condition
- Undetermined coefficients

Questions

- Can pole-placement change the controllability of a LTI system?
- Can pole-placement change the observability of a LTI system?

Example 3: A given system with a transfer function of $G(s) = 1/s^2$

- (1) Please design its state feedback so that the compensated system has a damping ratio of $\zeta = 0.7$ and an undamped natural frequency of $\omega_n = 5 \, s^{-1}$
- (2) Sketch the state diagram of the compensated system, and find its transfer function.

Example 3: A given system with a transfer function of $G(s) = 1/s^2$ (1) Please design its state feedback so that the compensated system has a damping ratio of $\zeta = 0.7$ and an undamped natural frequency of $\omega_n = 5 s^{-1}$ (2) Sketch the state diagram of the compensated system,

and find its transfer function.

Considering:

The original system is a second-order system, state-feedback would not change the order of the system.

State-feedback will change the characteristic roots of the system, consequently change the dynamics of the system.

Solution: (1) set up state space model for the system

$$\frac{Y(s)}{U(s)} = \frac{1}{s^2}$$

CCF of the system is

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$

After introduce state-feedback

$$A - BK = \begin{bmatrix} 0 & 1 \\ -k_1 & -k_2 \end{bmatrix}$$

The new characteristic equation is

$$|sI - (A - BK)| = s^2 + k_2 s + k_1 = 0$$

The desired characteristic equation is

$$s^2 + 2\zeta\omega_n s + \omega_n^2 = 0$$

So

$$K = \begin{bmatrix} k_1 & k_2 \end{bmatrix} = \begin{bmatrix} \omega_n^2 & 2\zeta\omega_n \end{bmatrix} = \begin{bmatrix} 25 & 7 \end{bmatrix}$$

(2) The transfer function is

$$G_{new}(s) = C(sI - (A - BK))^{-1}B$$

What is C?

Assume
$$y = \begin{bmatrix} c & 0 \end{bmatrix} X$$
 $C = \begin{bmatrix} c & 0 \end{bmatrix}$

$$G_{new}(s) = C(sI - (A - BK))^{-1}B$$

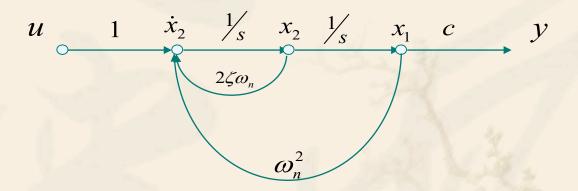
$$= \begin{bmatrix} c & 0 \end{bmatrix} \begin{bmatrix} s & -1 \\ \omega_n^2 & s + 2\zeta\omega_n \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$= \frac{c}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

$$u = r - BK$$

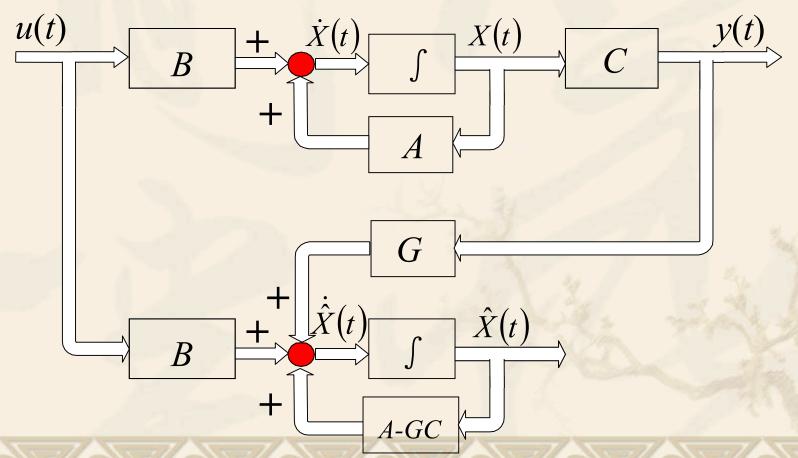
The new state equation is

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ \omega_n^2 & 2\zeta\omega_n \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} r$$



State observer (estimator)

$$\dot{\hat{X}} = (A - GC)\hat{X} + Bu + Gy$$



Example 4 (1) please design a state observer with poles at -3 and -4 for the given system; (2) please give the state equation of the observer; (3) if the state feedback $u = K^T \hat{X} + V$, where $K^T = [-2, -3]$, \hat{X} is the estimated state, please give out the transfer function of the closed-loop system with the controlled process, state estimator and state feedback.

$$\dot{X} = \begin{bmatrix} 1 & 1 \\ 0 & -2 \end{bmatrix} X + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$$

$$y = \begin{bmatrix} 2 & 1 \end{bmatrix} X$$

Example 4 (1) please design a state observer with poles at -3 and -4 for the given system; (2) please give the state equation of the observer; (3) if the state feedback $u = r - K^T \hat{X}$, where $K^T = [-2, -3]$, \hat{X} is the estimated state, please give out the transfer function of the closed-loop system with the controlled process, state estimator and state feedback.

$$\dot{X} = \begin{bmatrix} 1 & 1 \\ 0 & -2 \end{bmatrix} X + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$$

$$y = \begin{bmatrix} 2 & 1 \end{bmatrix} X$$

Solution: ① check the observability of the system

$$V = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 2 & 0 \end{bmatrix}$$

$$rank[V] = 2$$

the system is observable

the desired characteristic equation of the observer:

$$(s+3)(s+4) = s^2 + 7s + 12$$

suppose the gain matrix

$$G = \begin{bmatrix} g_1 \\ g_2 \end{bmatrix}$$

the state equation of the observer

$$\dot{\hat{X}} = (A - GC)\hat{X} + bu + Gy$$

characteristic equation of the observer

$$f(s) = \det[sI - (A - GC)] = \det\begin{bmatrix} s - 1 + 2g_1 & -1 + g_1 \\ 2g_2 & s + 2 + g_2 \end{bmatrix}$$
$$= s^2 + (2g_1 + g_2 + 1)s + 4g_1 + g_2 - 2$$

compare the two characteristic equations

$$f^*(s) = s^2 + 7s + 12$$
$$f(s) = s^2 + (2g_1 + g_2 + 1)s + 4g_1 + g_2 - 2$$

$$G = \begin{bmatrix} g_1 \\ g_2 \end{bmatrix} = \begin{bmatrix} 4 \\ -2 \end{bmatrix}$$

2 the state equation of the observer

$$\dot{\hat{X}} = (A - GC)\hat{X} + bu + Gy$$

$$\dot{\hat{X}} = \begin{bmatrix} -7 & -3 \\ 4 & 0 \end{bmatrix} \hat{X} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u + \begin{bmatrix} 4 \\ -2 \end{bmatrix} y$$

$$\hat{y} = \begin{bmatrix} 2 & 1 \end{bmatrix} \hat{X}$$

3 the transfer function of the closed-loop system

the transfer function of the closed-loop system with the observer should be identical to that of the system using the real state feedback signals.

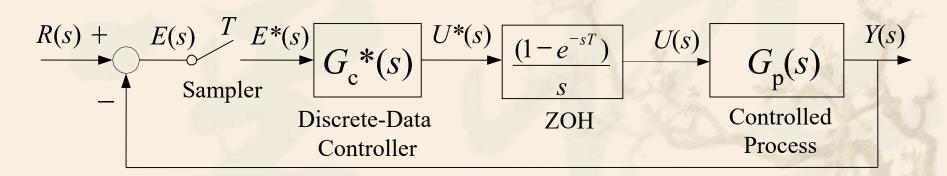
$$A - BK^{T} = \begin{bmatrix} 1 & 1 \\ 0 & -2 \end{bmatrix} - \begin{bmatrix} 1 \\ 0 \end{bmatrix} \begin{bmatrix} -2 & -3 \end{bmatrix} = \begin{bmatrix} 3 & 4 \\ 0 & -2 \end{bmatrix}$$

$$G(s) = C \left[sI - (A - BK^{T}) \right]^{-1} B$$

$$= \begin{bmatrix} 2 & 1 \end{bmatrix} \begin{bmatrix} s - 3 & -4 \\ 0 & s + 2 \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \frac{2}{s+1}$$

Chapter 7 Digital Control Systems

- characteristics: discrete-data processing block
- sampler
- ❖ ZOH



Z transformation

- Definition
- Theorems
- Methods for Z transformation
- Methods for inverse Z transformation

Definition

$$X(z) = Z[x(kT)] = \sum_{k=0}^{\infty} x(kT)z^{-k}$$

$$X(z) = x(0) + x(T)z^{-1} + x(2T)z^{-2} + \cdots$$

weighted summation of z's power series



Example 5: please find the Z transformation of

$$E(s) = \frac{1 - e^{-s}}{s^2(s+1)}$$

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$$E(s) = \frac{1 - e^{-s}}{s^2(s+1)}$$

Solution: perform the partial fraction expansion

$$E(s) = (1 - e^{-s})(\frac{1}{s^2} - \frac{1}{s} + \frac{1}{s+1})$$

check the look-up table:

$$E(z) = (1 - z^{-1}) \left[\frac{Tz}{(z - 1)^2} - \frac{z}{z - 1} + \frac{z}{z - e^{-T}} \right]$$

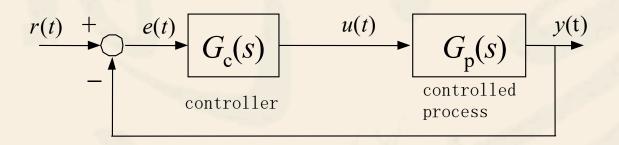
$$= \frac{1 - (T+1)e^{-T} + (T-1+e^{-T})z}{z^2 - (1+e^{-T})z + e^{-T}}$$

Methods for inverse Z transformation

- 1. power series method
- 2. residue method
- 3. look-up table

Discretize a continuous system

Why discretization?



Analysis

Modeling

Synthesis

Implementation

Discretization in modeling

Transfer function
z-transfer function

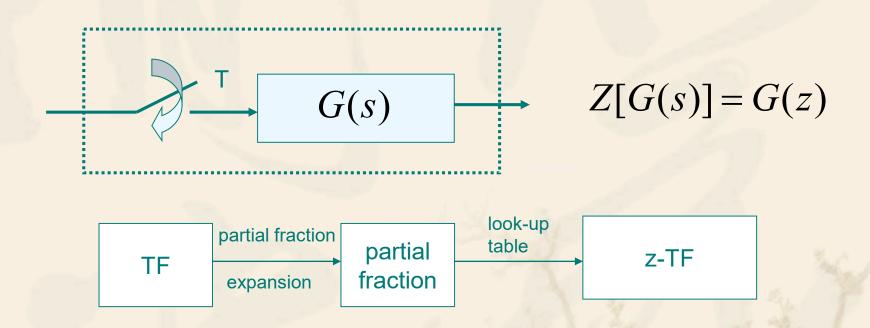
state equation discrete state equation

From TF to zTF

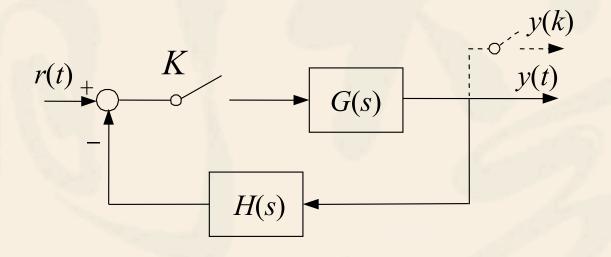
Add ideal sampler

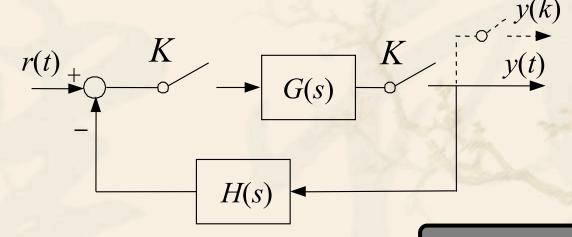
Add ideal sampler + ZOH

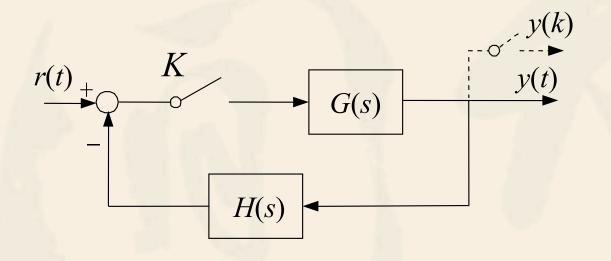
Ideal sampler



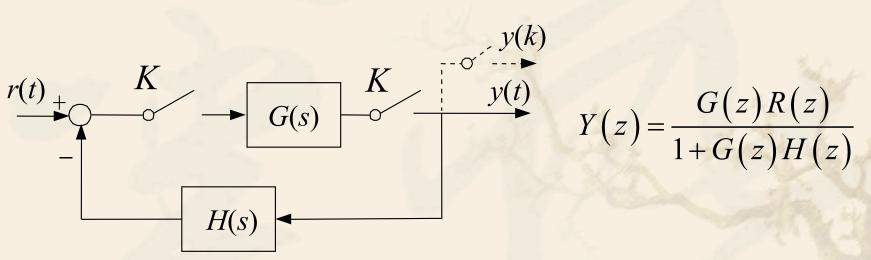
Please give out the z-transfer functions of the following block diagrams.



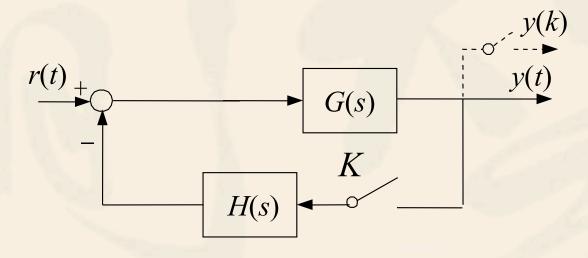


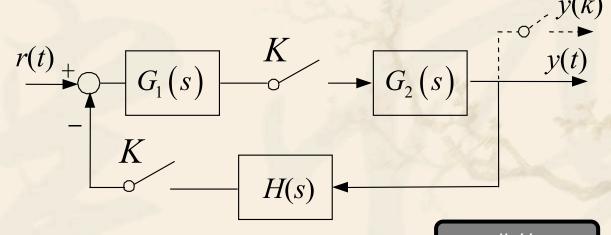


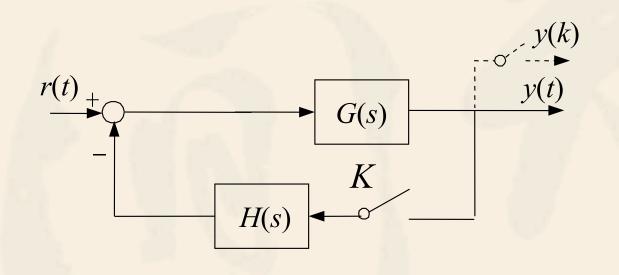
$$Y(z) = \frac{G(z)R(z)}{1 + GH(z)}$$



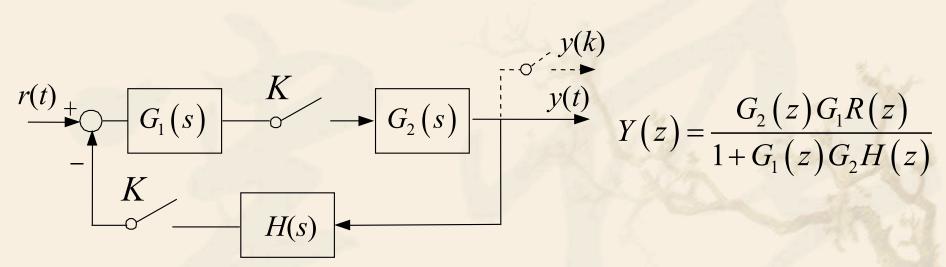
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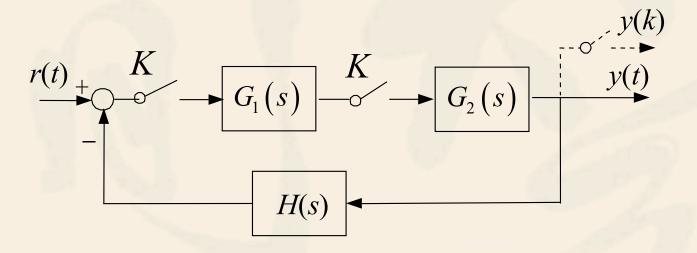


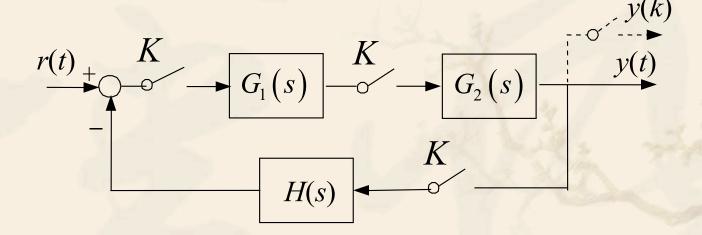


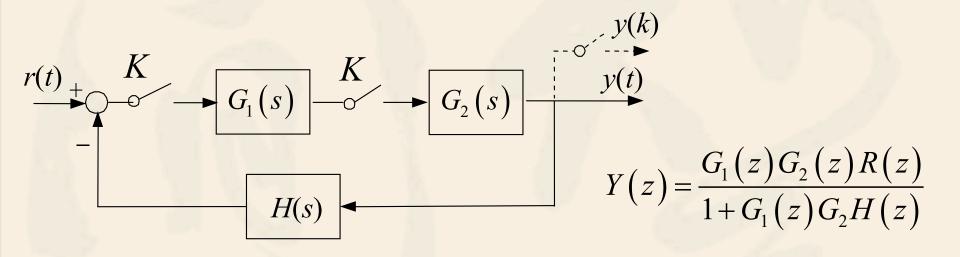
$$Y(z) = \frac{GR(z)}{1 + GH(z)}$$

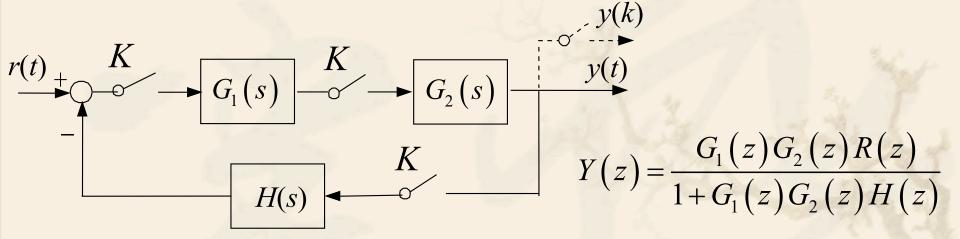


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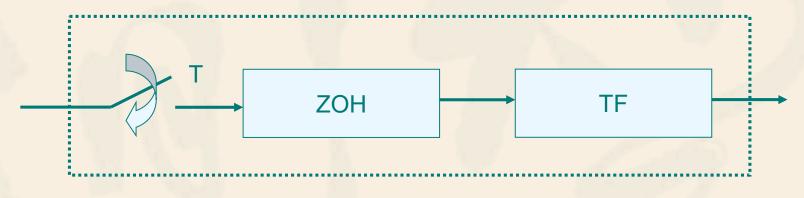








sample + ZOH



TF of ZOH:

$$\frac{1-e^{-Ts}}{s}$$

z transfer function:

$$Z[\frac{1-e^{-Ts}}{s}\cdot G(s)] = G(z)$$

From SE to DSE

SE

$$\dot{X}(t) = AX(t) + BU(t)$$

$$Y(t) = CX(t) + DU(t)$$

DSE

$$X(k+1) = GX(k) + HU(k)$$

$$Y(k) = CX(k) + DU(k)$$

$$G = e^{AT}$$

$$H = \int_0^T e^{At} dt B$$

Discretization in implementation

- Zero-pole matching
- Bilinear transformation

Approximation method

zero-pole matching

$$s = -a$$
 \Longrightarrow $z = e^{-aT}$

$$S = \infty$$
 $\Rightarrow z = -1$

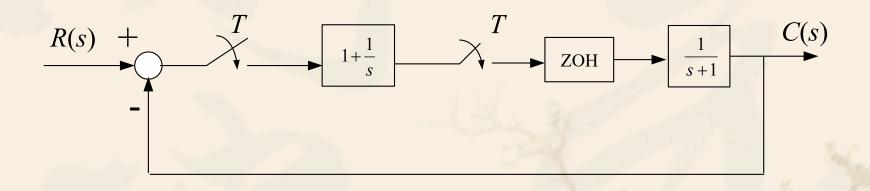
$$G_c(0) = D_c(1)$$
 Determine the gain

bilinear transformation

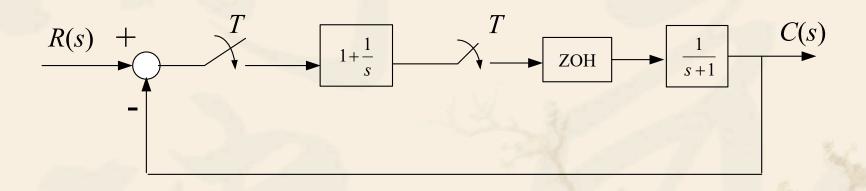
$$z \approx \frac{1 + \frac{T}{2}s}{1 - \frac{T}{2}s}$$

$$s = \frac{2}{T} \cdot \frac{1 - z^{-1}}{1 + z^{-1}}$$

Example 6: please find the z-transfer function of the given system, where T=1s.



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Solution: the open-loop z-transfer function is

$$G_{0}(z) = Z \left[1 + \frac{1}{s} \right] \bullet Z \left[\frac{1 - e^{-Ts}}{s} \cdot \frac{1}{s+1} \right]$$

$$= (1 + \frac{z}{z-1}) \bullet (1 - z^{-1}) \bullet Z \left[\frac{1}{s(s+1)} \right]$$

$$= \frac{2z - 1}{z} \cdot Z \left[\frac{1}{s} - \frac{1}{s+1} \right]$$

$$= \frac{2z - 1}{z - 1} \cdot \frac{1 - e^{-T}}{z - e^{-T}}$$

z-transfer function of the closed-loop system:

$$\frac{C(z)}{R(z)} = \frac{G_0(z)}{1 + G_0(z)}$$

$$= \frac{1.264z - 0.632}{z^2 - 0.104z - 0.264}$$

Stability test of digital control systems

- 1. poles locate within unit circle
- 2. Routh criterion can be used after bilinear or w-transformation

Example 7: check the stability of the given digital control system.

$$G(z) = \frac{1}{z^2 - 0.5}$$

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$$G(z) = \frac{1}{z^2 - 0.5}$$

Solution: the characteristic equation is

$$f(z) = z^2 - 0.5$$

miss z term, system is unstable.

$$f(z) = z^2 - 0.5 = 0$$

perform w-transformation

$$z = \frac{w+1}{w-1}$$

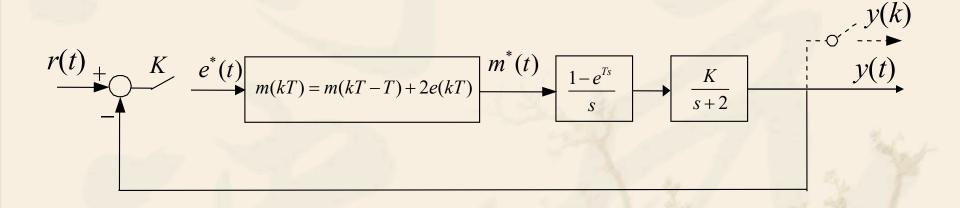
$$\left(\frac{w+1}{w-1}\right)^2 - 0.5 = 0$$

$$w^2 + 6w + 1 = 0$$

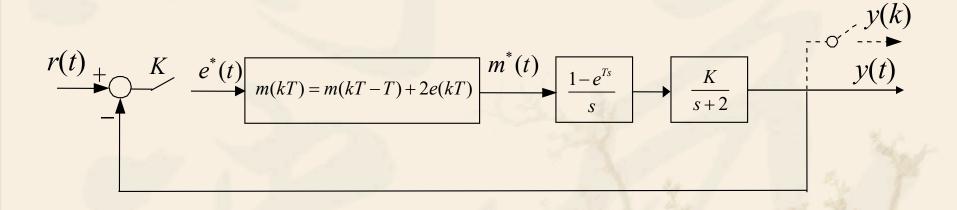
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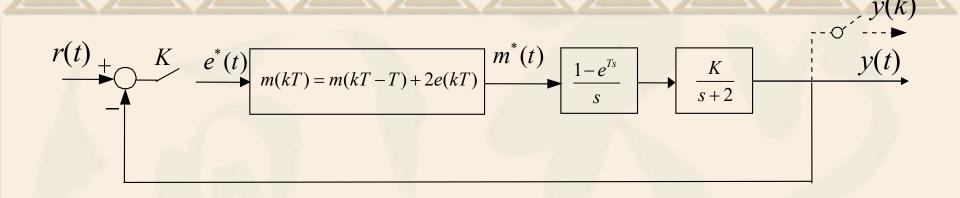
system is stable!

Example 8: a discrete-data system has the following structure, where T=0.5s, please find the z-transfer function of the system and analyze its steady-state error when the input is a unit-step function.



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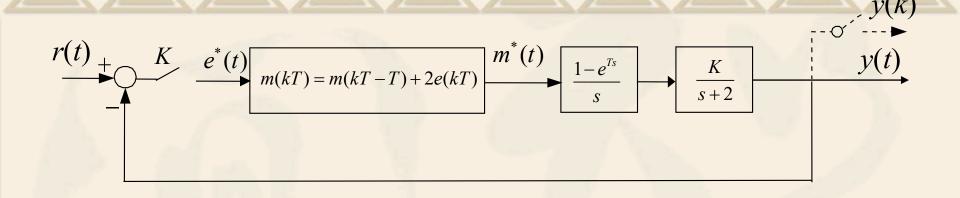


Solution: the z-transfer function of digital controller is

$$m(kT) = m(kT - T) + 2e(kT)$$

$$M(z) = z^{-1}M(z) + 2E(z)$$

$$\frac{M(z)}{E(z)} = \frac{2z}{z - 1}$$



The open-loop z-transfer function of the system is

$$G(z) = D(z) \bullet Z \left[\frac{1 - e^{Ts}}{s} \cdot \frac{K}{s + 2} \right]$$

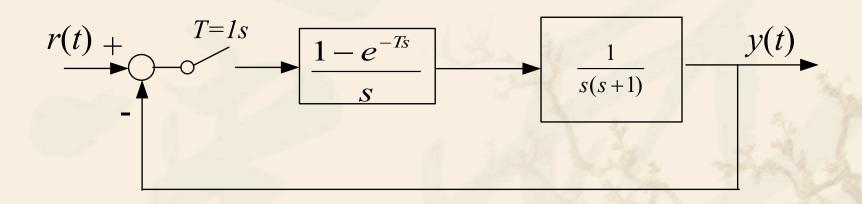
$$= \frac{2z}{z - 1} \cdot K(1 - z^{-1}) \cdot Z \left[\frac{0.5}{s} - \frac{0.5}{s + 2} \right]$$

$$= \frac{0.632Kz}{(z - 1)(z - 0.367)}$$

Type 1 system, so it is errorless to the unit-step input.

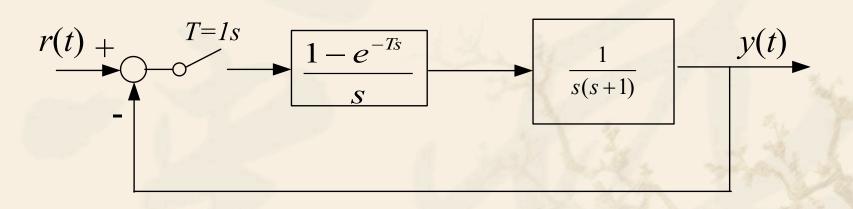
Example 9: The given discrete-data system is shown as follows. The sampling period is T=1. Please

- (1) Estimate the stability of the system;
- (2) Find the z-transfer function of the system, and give out the difference equation;
- (3) If y(0)=0, y(1)=0.386, please find y(2) and y(3) when the input is unit step.



Example 9: The given discrete-data system is shown as follows. The sampling period is T=1. Please

- (1) Estimate the stability of the system;
- (2) Find the z-transfer function of the system, and give out the difference equation;
- (3) If y(0)=0, y(1)=0.386, please find y(2) and y(3) when the input is unit step.



A: The open loop z-transfer function is:

$$G_0(z) = Z \left[\frac{1 - e^{-sT}}{s} \cdot \frac{1}{s(s+1)} \right]$$

$$= (1 - z^{-1}) \cdot Z \left[\frac{1}{s^2(s+1)} \right] = (1 - z^{-1}) \cdot Z \left[\frac{1}{s^2} - \frac{1}{s} + \frac{1}{s+1} \right]$$

$$= (1 - z^{-1}) \cdot \left[\frac{z}{(z-1)^2} - \frac{z}{z-1} + \frac{z}{z-e^{-1}} \right]$$

$$= \frac{0.368z + 0.264}{z^2 - 1.368z + 0.368}$$

The characteristic equation is:

$$1 + G_0(z) = 0$$
$$z^2 - z + 0.632 = 0$$

The characteristic roots are:

$$z_{1,2} = 0.5 \pm j0.618$$

 $|z_{1,2}| = |0.5 \pm j0.618| = 0.795 < 1$

So, the system is stable.

(2) Find the z-transfer function of the system, and give out the difference equation;

The closed-loop z-transfer function is:

$$G(z) = \frac{G_0(z)}{1 + G_0(z)} = \frac{0.368z + 0.264}{z^2 - z + 0.632}$$

$$G(z) = \frac{Y(z)}{R(z)} = \frac{0.368z + 0.264}{z^2 - z + 0.632}$$
$$(z^2 - z + 0.632)Y(z) = (0.368z + 0.264)R(z)$$

Real Translation (Time advance)

$$Z[x(k+m)] = z^m X(z) - z^m x(0) - z^{m-1} x(1) - \dots - zx(m-1)$$

Do not have enough information!

$$Z[x(k-m)] = z^{-m}X(z)$$

$$G(z) = \frac{Y(z)}{R(z)} = \frac{0.368z + 0.264}{z^2 - z + 0.632}$$

$$G(z) = \frac{Y(z)}{R(z)} = \frac{0.368z^{-1} + 0.264z^{-2}}{1 - z^{-1} + 0.632z^{-2}}$$

$$(1-z^{-1}+0.632z^{-2})Y(z) = (0.368z^{-1}+0.264z^{-2})R(z)$$



$$y(k) - y(k-1) + 0.632y(k-2) = 0.368r(k-1) + 0.264r(k-2)$$

$$y(k) = 0.368r(k-1) + 0.264r(k-2) + y(k-1) - 0.632y(k-2)$$

(3) If y(0)=0, y(1)=0.386, please find y(2) and y(3) when the input is unit step.

$$y(k) = 0.368r(k-1) + 0.264r(k-2) + y(k-1) - 0.632y(k-2)$$

$$y(2) = 0.368r(1) + 0.264r(0) + y(1) - 0.632y(0) = 1$$

$$y(3) = 0.368r(2) + 0.264r(1) + y(2) - 0.632y(1) = 1.4$$

Sample Questions for Final Exam

Identify the following statements true or false. If a statement is false, please give the reason or the right answer.

A PI controller always decreases the steady-state error of a LTI system.

Sample Questions for Final Exam

Generally speaking, to decrease the steady-state error of a LTI system, the gain of _____ (low or high)-band frequency should be _____ (decreased or increased). To speed up the response a LTI system, the gain of _____ -band frequency should be _____.

Sample Questions for Final Exam

(6) The open-loop transfer function of a minimum phase unit negative feedback system has the following frequency response:

$$\varphi(\omega) = -90^{\circ} - \arctan \frac{\omega}{2} - \arctan \omega$$

Please:

- a) Find the open-loop transfer function with phase margin equal to 30° .
- b) When a series compensation block $(G_c(s) = \frac{K_c(Ts+1)}{s+1})$ is added to the system, the phase margin is raised to 60° with the gain crossover frequency ω_c unchanged. Please determine K_c , T. (14%)

Thank you all for being with me in this semester!