

Control Computer**2015/2016****first Test**

November 4, 2015, 20 hours - F2 rooms, F3, F4.

Quotation: P1-a) 2b) 1c) 2d) 1, P 2 a) 4 b) 1, P3-4, P4) b 1) c 1) d 1) and 1) 1**Duration:** 2 hours. Not any elements of consultation is allowed.

P1. It is intended to determine the model
a discrete-time AC motor
continuous, permanent magnet, which drives
a joint of a robot arm, as
shown in Fig. The relationship between the voltage
electrical $\bullet(\bullet)$ applied to the motor and position
angular $\bullet(\bullet)$ its shaft, in continuous time
 \bullet , They are related by the transfer function



$$\bullet(\bullet) = 1 \frac{\quad}{\bullet(\bullet + 1)}. \quad (\text{P1-1})$$

To simplify the calculations, climbing units are used (ie this
model is much slower than a typical real engine). Answer the questions
follows (all calculations show):

- Determine a função de transferência discreta equivalente vista aos
terminais de conversores D/S e A/D ligados ao motor, que operam
sincronamente e com um intervalo de amostragem de 1s.
- Escreva a equação de diferenças que relaciona a entrada com a saída
em tempo discreto.
- Escreva na forma matricial as equações de estado correspondentes.

d) Diga justificadamente se considera que 1s é um intervalo de amostragem conveniente para este motor.

Ajuda:
$$1, (\frac{0}{Z}) \cdot \frac{1}{Z \cdot k \cdot 1} () \cdot \frac{1}{kh Z \cdot z \cdot h \cdot 1 ()^2} \cdot e^{-kh T} \cdot \frac{Z}{z \cdot e^{-h T}} \cdot \frac{1}{\cdot} \approx 0,37$$

P2. Relativamente a um queimador de uma fornalha de um grupo termoelectrico, pretende-se construir um modelo que relaciona o comando u do sistema de aquecimento do óleo de queima com o logaritmo da viscosidade do óleo, y . A figura P2-F1 mostra uma vista simplificada do sistema.

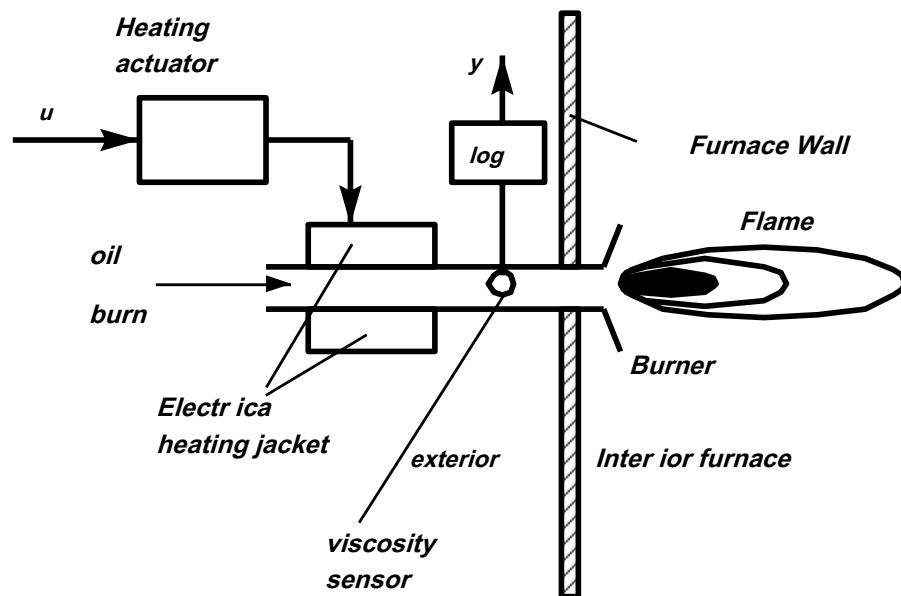


Figure P2-F1. schematic view of a furnace burner of a group Thermocouple, with the heating system of burning oil.

It is assumed that the system can be modeled by difference equation:

$$y(k) = 0.37u(k) + 0.63y(k-1) + w(k) \quad (P2-1)$$

on what $w(k)$ signal is white, Gaussian, zero mean and unit variance. IT IS

conducted an experiment in the system to estimate the parameters \hat{a} and \hat{b} . With data obtained for u and y The following quantities were calculated:

$$\hat{a} = \frac{\sum_{i=1}^{999} y(i) \cdot u(i)}{\sum_{i=1}^{999} u(i)^2} = 0.28 \quad \hat{b} = \frac{\sum_{i=1}^{999} y(i) \cdot y(i-1)}{\sum_{i=1}^{999} y(i-1)^2} = 0.52 \quad \hat{\sigma}^2 = \frac{1}{999} \sum_{i=1}^{999} (y(i) - \hat{a}u(i) - \hat{b}y(i-1))^2 = 1$$

$$\sum_{i=1}^{999} x_i \cdot y_i = 19 \quad \sum_{i=1}^{999} x_i^2 = 36$$

a) Determine the estimated least squares parameter θ and B .

Present intermediate calculations.

b) Say, justifying quantitatively, which is more accurate estimates.

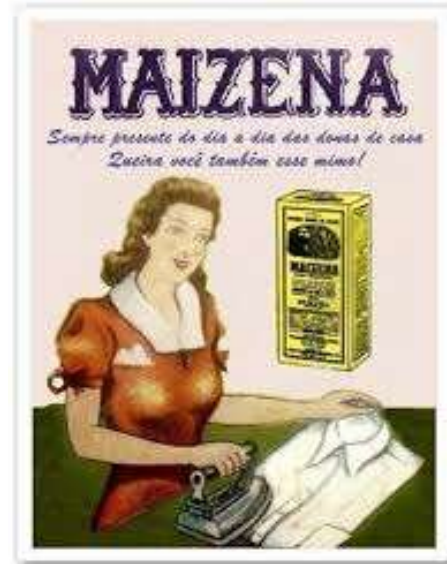
P3. Are made n observations x_1, x_2, \dots, x_n of a random variable of Gaussian zero mean, but with unknown variance σ^2 . It is known so that (with some notation abuse)

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{x^2}{2\sigma^2}} \quad (P3-1)$$

Assuming that the observations are independent, determine the estimated maximum likelihood parameter σ on the amounts of x_1, x_2, \dots, x_n .

$$\text{Help: } \frac{d}{dx} \log f(x) = -\frac{x}{\sigma^2}$$

P4. The Brutopia is, as the name implies, a charming country of friendly locals, situated somewhere between Bechuanaland and Patatávia. One of its main wealth is the production of maize, the brutopianos. They use for various purposes, such as filling mattresses, produce environmentally friendly fuel, shoot each other, feeding pigeons, ironing the shirts (see picture!) or even as food (it is the basis of multi-cultural Cornstarch flour, and very popular in Brutopia that traditionally make delicious sweets).



Corn producers Brutopia observed that the demand $D(p)$ of corn in market in a given year is a linear function of the price p the same year, given by

$$D(p) = D_0 - \alpha p \quad (P4-1)$$

on what α_0 and α positive parameters are known (through studies of brutopians competent economists).

On the other hand, it is also known that corn production y_t in the year t is a price function p_{t-1} practiced in the previous year, given by

$$y_t = \alpha_0 + \alpha(p_{t-1} - \bar{p}) \quad (\text{P4-2})$$

on what α_0 and α parameters are known with $\alpha > 0$.

a) Assume that the generic year t the price is adjusted so that all corn production available this year (which depends on the price in the year above) be sold. Write a difference equation that relates the price for two consecutive years (ie that relates p_t with p_{t-1}).

b) Find a function of the parameters that regulate the corn market in Brutopia (i.e., due to α_0 , α and \bar{p}) how much \bar{y} in balance of corn. In other words, say what price \bar{p} Corn such that, if check in a given year, will remain the same in subsequent years.

c) is δ_t the price deviation p_t in the year t relative to the price of balance \bar{p} , that is

$$\delta_t = p_t - \bar{p} \quad (\text{P4-3})$$

Derive an equation of differences observed for the deviation δ_t .

d) Based on the deduced equation for deviation δ_t in c), give a condition to ensure that the parameters δ_t approaches balance \bar{p} When t increases.

e) Tell justifiably when there are price variations δ_t these are dull (always increasing or always descressentes) or if there is swings.

