

# 1. Linearization & Phase Portraits

## : State-Space Representations

System model	<p>state <math>\underline{x}</math>, input <math>\underline{u}</math>, output <math>y</math>, time <math>t</math> :</p> $\left. \begin{aligned}\dot{\underline{x}} &= \underline{f}(\underline{x}, \underline{u}, t) \\ y &= \underline{h}(\underline{x}, \underline{u}, t)\end{aligned} \right\} (1)$ <ul style="list-style-type: none"><li>• Autonomous : (1) doesn't depend on <math>\underline{u}</math>.</li><li>• time-invariant : (1) doesn't depend on <math>t</math>.</li></ul>
→ Control-affine Systems	<p>time-invariant and affine w.r.t <math>\underline{u}</math></p> $\dot{\underline{x}} = \underline{f}(\underline{x}, \underline{u}, t) := \underline{F}(\underline{x}) + \underline{G}(\underline{x}) \underline{u}$

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## 2: Linearization

<p>Linear. at equil. Point</p> <ul style="list-style-type: none"><li>• time-invariant dynamics</li><li>• Equilibrium Point [EP]</li></ul>	$\dot{\underline{x}} = \underline{f}(\underline{x}, \underline{u}), \quad \underline{y} = \underline{h}(\underline{x}, \underline{u})$ $\underline{x}^*, \underline{u}^* \text{ with } \underline{f}(\underline{x}^*, \underline{u}^*) = \underline{0} \quad \forall t \geq t_0$ <p>⇒ Linearization via Taylor series expansion:</p> $\begin{aligned}\dot{\underline{x}}(t) &= \dot{\underline{x}}^* + \Delta \dot{\underline{x}}(t) = \underline{f}(\underline{x}^* + \Delta \underline{x}(t), \underline{u}^* + \Delta \underline{u}(t)) \\ &= \underline{f}(\underline{x}^*, \underline{u}^*) + \underline{A} \Delta \underline{x}(t) + \underline{B} \Delta \underline{u}(t) + \underline{R}(\Delta \underline{x}^2, \Delta \underline{u}^2)\end{aligned}$
<p>Linearized Model (<math>\underline{R} \approx \underline{0}</math>)</p> <p>(small-signal)</p>	$\Delta \dot{\underline{x}}(t) = \underline{A} \Delta \underline{x}(t) + \underline{B} \Delta \underline{u}(t)$ $\Delta \underline{y}(t) = \underline{C} \Delta \underline{x}(t) + \underline{D} \Delta \underline{u}(t)$
<p>→ Jacobi - Matrix</p>	$\begin{bmatrix} \frac{\partial f_i}{\partial x_j} \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}, & \dots, & \frac{\partial f_1}{\partial x_n} \\ \vdots & & \vdots \\ \frac{\partial f_n}{\partial x_1}, & & \frac{\partial f_n}{\partial x_n} \end{bmatrix}$ $\underline{A} = \left[ \frac{\partial f_i}{\partial x_j} \right] (\underline{x}^*, \underline{u}^*), \quad \underline{B} = \left[ \frac{\partial f_i}{\partial u_j} \right] (\underline{x}^*, \underline{u}^*)$ $\underline{C} = \left[ \frac{\partial h_i}{\partial x_j} \right] (\underline{x}^*, \underline{u}^*), \quad \underline{D} = \left[ \frac{\partial h_i}{\partial u_j} \right] (\underline{x}^*, \underline{u}^*)$

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## 2: Linearization

Linearization about Reference Trajectory

- time-invariant dynamics
- Reference trajectory

$$\dot{\underline{x}} = f(\underline{x}, \underline{u}), \quad \underline{y} = h(\underline{x}, \underline{u})$$

$$\underline{x}^*(t), \underline{u}^*(t), t \geq 0$$

⇒ Linearization via Taylor series expansion:

$$\begin{aligned}\dot{\underline{x}}(t) &= \dot{\underline{x}}^*(t) + \Delta \dot{\underline{x}}(t) = f(\underline{x}^*(t) + \Delta \underline{x}(t), \underline{u}^*(t) + \Delta \underline{u}(t)) \\ &= f(\underline{x}^*(t), \underline{u}^*(t)) + A(t) \Delta \underline{x}(t) + B(t) \Delta \underline{u}(t) + R(\Delta \underline{x}^2, \Delta \underline{u}^2)\end{aligned}$$

Linearized model:  $\underline{R} \approx 0$   
(small-signal)

$$\Delta \dot{\underline{x}}(t) = A(t) \Delta \underline{x}(t) + B(t) \Delta \underline{u}(t)$$

$$\Delta \underline{y}(t) = C(t) \Delta \underline{x}(t) + D(t) \Delta \underline{u}(t)$$

$$A = \left[ \frac{\partial f_i}{\partial x_j} \right] (\underline{x}^*(t), \underline{u}^*(t)) ,$$

$$B = \left[ \frac{\partial f_i}{\partial u_j} \right] (\underline{x}^*(t), \underline{u}^*(t))$$

$$C = \left[ \frac{\partial h_i}{\partial x_j} \right] (\underline{x}^*(t), \underline{u}^*(t)) ,$$

$$D = \left[ \frac{\partial h_i}{\partial u_j} \right] (\underline{x}^*(t), \underline{u}^*(t))$$

time-variant!