Modern Control Theory Spring 2017

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Outline of Today's Lecture

- Solution for Nonhomogeneous State Equation
- Solution of State equation of Discrete Control System
- Controllability



$$\dot{x} = Ax + Bu$$

$$Laplace Transform$$

$$SX(s) - x(0) = AX(s) + BU(s)$$

$$(SI - A)X(s) = x(0) + BU(s)$$

$$X(s) = (SI - A)^{-1}x(0) + (SI - A)^{-1}BU(s)$$

$$\therefore (sI - A)^{-1} = L[\Phi(t)] \longrightarrow x(t) = \Phi(t)x(0) + \int_0^t \Phi(t - \tau)Bu(\tau)d\tau$$



Example: Obtain the time response of the following system:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$

Where u(t) is the unit step function starting at t=0

t=0 Solution: The state transition Matrix φ(t) is :

$$\Phi(t) = \begin{bmatrix} 2e^{-t} - e^{-2t} & e^{-t} - e^{-2t} \\ -2e^{-t} + 2e^{-2t} & -e^{-t} + 2e^{-2t} \end{bmatrix}$$

$$\Phi(t) = e^{At} x(0) + \int_{0}^{t} \begin{bmatrix} 2e^{-(t-\tau)} - e^{-2(t-\tau)} & e^{-(t-\tau)} - e^{-2(t-\tau)} \\ -2e^{-(t-\tau)} + 2e^{-2(t-\tau)} & -e^{-(t-\tau)} + 2e^{-2(t-\tau)} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} 1 d\tau$$

$$\Phi(t) = e^{At}x(0) + \int_{0}^{t} \begin{bmatrix} 2e^{-(t-\tau)} - e^{-2(t-\tau)} & e^{-(t-\tau)} - e^{-2(t-\tau)} \\ -2e^{-(t-\tau)} + 2e^{-2(t-\tau)} & -e^{-(t-\tau)} + 2e^{-2(t-\tau)} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} 1 d\tau$$

$$\Phi(t) = e^{At} x(0) + \left[\frac{1}{2} - e^{-t} + \frac{1}{2} e^{-2t} \right]$$

$$e^{-t} - e^{-2t}$$



Example A-11-6

Consider the system defined by

$$\dot{x} = Ax + Bu$$

Obtain the response of the system to each of the following inputs:

- (a) impulse function $u=K\delta(t)$;
- (b) step function $u=K\times 1(t)$
- (c) Ramp function $u=K\times t$



$$X(s) = (SI - A)^{-1}x(0) + (SI - A)^{-1}BU(s)$$



 $\bigcup_{t=0}^{\infty} u=K\delta(t);$

$$X(s) = (SI - A)^{-1} x(0) + (SI - A)^{-1} BK$$

$$x(t) = \Phi(t)x(0) + \Phi(t)BK$$

(b)
$$x(t) = e^{At}x(0) + A^{-1}(e^{At} - I)BK$$

(c)
$$x(t) = e^{At}x(0) + A^{-2}(e^{At} - I - At)BK$$



Obtaining response to arbitrary input

assuming zero initial condition.

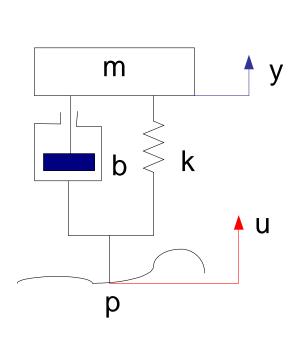
- 1. lsim(sys,u,t) or lsim(num,den,u,t).
- 2. y=lsim(sys,u,t) or y=lsim(num,den,u,t)
- 3. [y,t]=lsim(sys,u,t) Or [y,t]=lsim(num,den,u,t)
- 4. lsim(sys1,sys2,...,u,t)

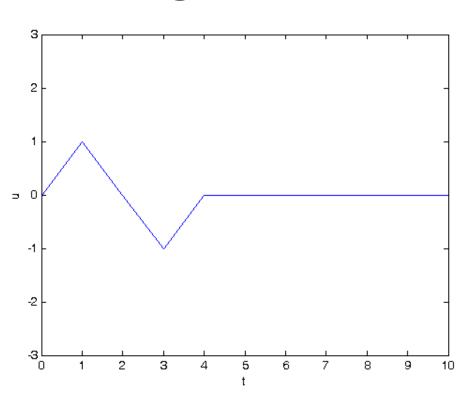
assuming nonzero initial condition.

- 1. Lsim(sys,u,t,x0)
- 2. [y,t]=lsim(sys,u,t,x0)



Example A-4-18 Ogata P159





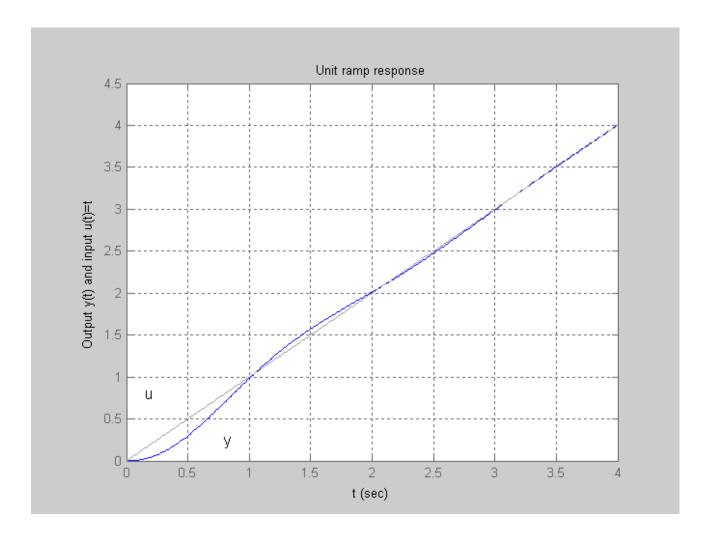
Assuming the motion u is a small bump, as shown in figure. Obtain the response y(t) of the system. M=100kg,b=200N-s/m, k=1000N/m



Example: plots the unit-ramp response curve y(t) and input ramp function u(t)

$$\frac{Y(s)}{U(s)} = \frac{2s+10}{s^2+2s+10}$$

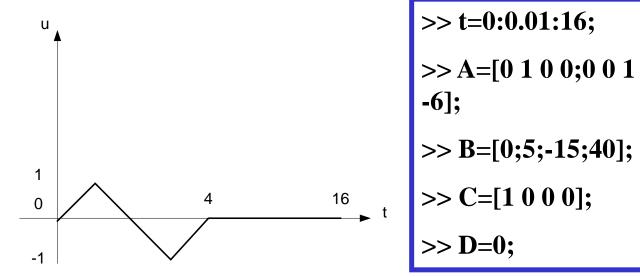






Example:Find the response of function listed below.

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -10 & -15 & -12 & -6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} + \begin{bmatrix} 0 \\ 5 \\ -15 \\ 40 \end{bmatrix} u \qquad y = \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} + 0u$$



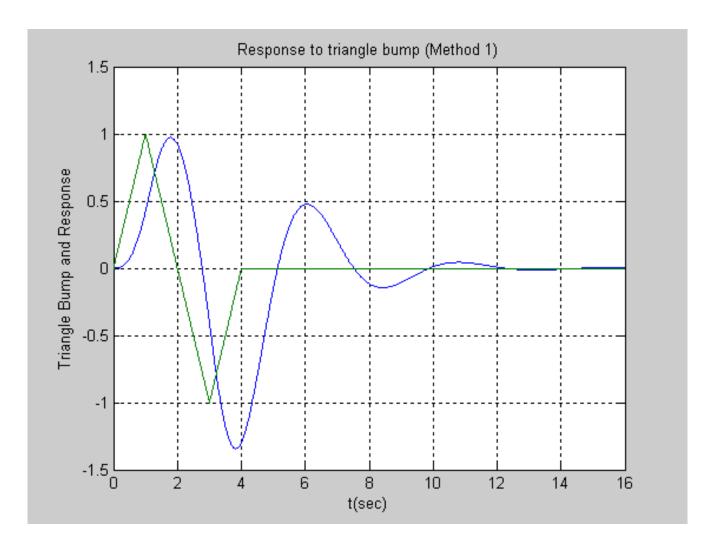


```
>> sys=ss(A,B,C,D);
```

```
>> plot(t,y,t,u)
```

>> ylabel('Triangle Bump and Response')







Outline of Today's Lecture

- Solution for Nonhomogeneous State Equation
- Solution of State equation of Discrete Control System



1. 递推法: 适用于数值解法

方程

$$x(k+1) = Gx(k) + Hu(k)$$

 $x(k)\big|_{k=0} = x(0)$ 的解为:

$$x(k) = G^{k}x(0) + \sum_{j=0}^{k-1} G^{k-j-1}Hu(j)$$

$$x(k) = G^{k}x(0) + \sum_{j=0}^{k-1} G^{j}Hu(k-j-1)$$



用矩阵方法表示:

$$\begin{bmatrix} x(1) \\ x(2) \\ x(3) \\ \vdots \\ x(k) \end{bmatrix} = \begin{bmatrix} G \\ G^{2} \\ G^{3} \\ \vdots \\ G^{k} \end{bmatrix} x(0) + \begin{bmatrix} H & 0 & 0 & \cdots & 0 \\ GH & H & 0 & \cdots & 0 \\ G^{2}H & GH & H & \cdots & 0 \\ \vdots & \vdots & \vdots & \cdots & \vdots \\ G^{k-1}H & G^{k-2}H & G^{k-3}H & \cdots & H \end{bmatrix} \begin{bmatrix} u(0) \\ u(1) \\ u(2) \\ \vdots \\ u(k-1) \end{bmatrix}$$

若从k=h开始计算,则:

$$x(k) = G^{k-h}x(h) + \sum_{j=h}^{k-1} G^{j}Hu(k-j-1)$$

$$x(k) = G^{k-h}x(h) + \sum_{j=h}^{k-1} G^{k-j-1}Hu(j)$$



例题: 离散时间系统的状态方程

$$x(k+1) = Gx(k) + Hu(k)$$
$$x(k)\Big|_{k=0} = x(0)$$

$$G = \begin{bmatrix} 0 & 1 \\ -0.16 & -1 \end{bmatrix} H = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad x(0) = \begin{bmatrix} 1 \\ -1 \end{bmatrix} \quad u(k) = 1 \quad \text{RSA}$$

$$x(k)$$



连续时间状态空间表达式的离散化

$$\dot{x} = Ax + Bu$$
 KT<=t

U(t)=U(KT) when

KT<-t<KT+1

$$y = Cx + Du$$

x(k+1) = G(T)x(k) + H(T)u(k)y(k) = Cx(k) + Du(k)

其中:
$$G(T) = e^{AT}$$

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

近似离散化

当采样时间为系统最小时间常数的1/10时,离散化的状态方程可近似表示为:



$$G(T) \approx TA + 1, H(T) \approx TB$$

Determination of Sampling Period

- 1. Open Loop Control in the Sampling Period
- 2. Sampling Frequency should satisfy:

$$\omega = 2\pi \frac{1}{T} > 2\omega_c$$

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

 $\dot{\mathbf{x}} = \begin{vmatrix} 0 & 1 \\ 0 & -2 \end{vmatrix} x + \begin{vmatrix} 0 \\ 1 \end{vmatrix} u$ Find the Solution of Discrete **Control System with the Sampling** Period T



if, else, and elseif

if logical_expression statements

end

if
$$rem(a,2) = 0$$

disp('a is even')

$$b = a/2;$$

end

If the logical expression is true (1), MATLAB executes all the statements between the if and end lines. It resumes execution at the line following the end statement. If the condition is false (0), MATLAB skips all the statements between the if and end lines, and resumes execution at the line following the end statement.

if X

statements

end



While

The while loop executes a statement or group of statements repeatedly as long as the controlling expression is true (1). Its syntax is

while expression

statements

end

If the expression evaluates to a matrix, all its elements must be 1 for execution to continue. To reduce a matrix to a scalar value, use the all and any functions.

$$\begin{split} n &= 1; \\ while & prod(1:n) < 1e100 \\ n &= n+1; \\ end \end{split}$$





For example, this loop executes five number of times. Its syntax is:

for
$$i = 2:6$$

 $x(i) = 2*x(i-1);$

end

You can nest multiple for loops.

for
$$i = 1:m$$

for $j = 1:n$
 $A(i,j) = 1/(i + j - 1);$



The for loop executes a statement or group of statements a predetermined number of times. Its syntax is:

for index = start:increment:end

statements

end

The default increment is 1. You can specify any increment, including a negative one. For positive indices, execution terminates when the value of the index exceeds the end value; for negative increments, it terminates when the index is less than the end value.

mesh(X,Y,Z)

mesh(Z)

mesh(X,Y,Z) draws a wireframe mesh with color determined by Z, so color is proportional to surface height.

If X and Y are vectors, length(X) = n and length(Y) = m, where [m,n] = size(Z). In this case, are the intersections of the wireframe grid lines; X and Y correspond to the columns and rows of Z, respectively. If X and Y are matrices, are the intersections of the wireframe grid

lines. mesh(Z) draws a wireframe mesh using X = 1:n and Y = 1:m, where [m,n] = size(Z). The height, Z, is a single-valued function defined over a rectangular grid. Color is proportional to surface height.



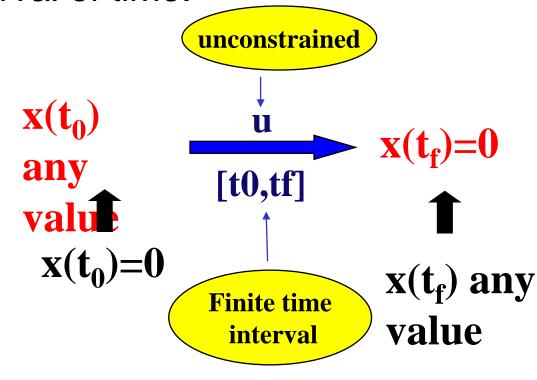
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Controllability

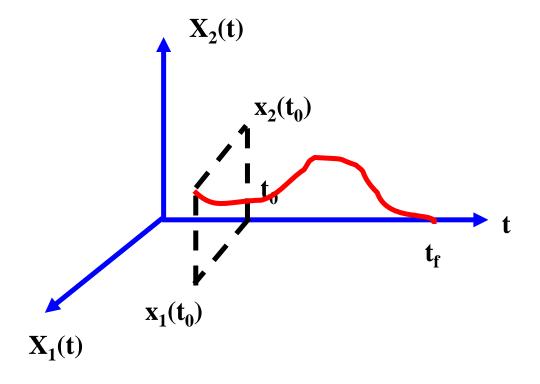
 A System is said to be controllable at time t₀ if it is possible by means of an unconstrained control vector to transfer the system from any initial state x(t₀) to any other state in a finite interval of time.





Controllability

 The controllability answers "whether the state vector can be controlled to any value?" not for "how to control".





Controllability

- Controllability analysis for Diagonal Form;
- Suppose the SS model has a diagonal form:

$$\dot{x} = Ax + Bu$$

$$A = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \vdots \\ \dot{x}_{n-1} \\ \dot{x}_n \end{bmatrix} = \begin{bmatrix} \lambda_1 & 0 & \dots & 0 & 0 \\ 0 & \lambda_2 & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ 0 & 0 & \dots & \lambda_{n-1} & 0 \\ 0 & 0 & \dots & 0 & \lambda_n \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_{n-1} \\ x_n \end{bmatrix}$$



Condition for Controllability Diagonal Form

For any SS model

$$\dot{x} = Ax + Bu$$
$$y = Cx + Du$$

Suppose $n \times n$ matrix A has n distinct eigenvalues $\lambda_1, \lambda_2, ... \lambda_n$, corresponding eigenvectors are $P_1, P_2, ... P_n$, then Matrix A can be diagonalized by Matrix $T=[P_1, P_2, ... P_n]$, New SS model are:

SS model are:
$$z = T^{-1}ATz + T^{-1}Bu$$
; $z(0) = T^{-1}x(0) = T^{-1}x_0$

$$y = CTz + Du$$



Condition for Controllability (I) Diagonal Form

The new System are:

$$\begin{bmatrix} \dot{z}_1 \\ \dot{z}_2 \\ \vdots \\ \dot{z}_{n-1} \\ \dot{z}_n \end{bmatrix} = \begin{bmatrix} \lambda_1 & 0 & \dots & 0 & 0 \\ 0 & \lambda_2 & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \ddots & \ddots \\ 0 & 0 & \dots & \lambda_{n-1} & 0 \\ 0 & 0 & \dots & 0 & \lambda_n \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ \vdots \\ z_{n-1} \\ z_n \end{bmatrix} + T^{-1}Bu$$

Let

$$T^{-1}B = F = (f_{ij})$$



Condition for Controllability Diagonal Form Suppose we have r inputs

$$\dot{z}_{1} = \lambda_{1}z_{1} + f_{11}u_{1} + f_{12}u_{2} + \dots + f_{1r}u_{r}$$

$$\dot{z}_{2} = \lambda_{2}z_{2} + f_{21}u_{1} + f_{22}u_{22} + \dots + f_{2r}u_{r}$$

$$\dot{z}_{3} = \lambda_{3}z_{3} + f_{31}u_{1} + f_{32}u_{22} + \dots + f_{3r}u_{r}$$

$$\vdots$$

$$\dot{z}_{n} = \lambda_{n}z_{n} + f_{n1}u_{1} + f_{n2}u_{22} + \dots + f_{nr}u_{r}$$



Condition for Controllability Diagonal Form

Results: The elements of any row of T-1B that corresponds to distinct eigenvalues are not all zero.



Condition for Controllability Jordan Form

For any SS model

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

Suppose $n \times n$ matrix A has one 3-order repeated eigenvalues λ_1 and n-3 distinct eigenvalues $\lambda_4 \lambda_5 ... \lambda_n$, the eigenvectors are $P_1, P_2 ... P_n$, then Matrix A can be diagonalized by Matrix $T=[P_1, P_2 ... P_n]$, New SS model are:



Condition for Controllability Jordan Form

$$\dot{z} = T^{-1}ATz + T^{-1}Bu = Jz + T^{-1}Bu$$

Let



$$T^{-1}B = F = (f_{ij})$$

Condition for Controllability Jordan Form Suppose we have r inputs

$$\dot{z}_{1} = \lambda_{1}z_{1} + z_{2} + f_{11}u_{1} + f_{12}u_{2} + \dots + f_{1r}u_{r}$$

$$\dot{z}_{2} = \lambda_{1}z_{2} + z_{3} + f_{21}u_{1} + f_{22}u_{22} + \dots + f_{2r}u_{r}$$

$$\dot{z}_{3} = \lambda_{1}z_{3} + f_{31}u_{1} + f_{32}u_{22} + \dots + f_{3r}u_{r}$$

$$\vdots$$

$$\dot{z}_{n} = \lambda_{n}z_{n} + f_{n1}u_{1} + f_{n2}u_{22} + \dots + f_{nr}u_{r}$$



Condition for Controllability Jordan Form

Results1:The elements of any row of T-1B that correspond to the last row of each Jordan Block are not all zero. (means f31 or f32 or f33 not equal to zero).

Results2:The elements of any row of T-1B that correspond to distinct eigenvalues are not all zero.



Condition for Controllability Diagonal Form

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 2 \\ 0 \end{bmatrix} u$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} -1 & 1 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 4 & 2 \\ 0 & 0 \\ 3 & 0 \end{bmatrix} u$$



Condition for Controllability Diagonal Form

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \\ \dot{x}_5 \end{bmatrix} = \begin{bmatrix} -2 & 1 & 0 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \\ 0 & 0 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 1 \\ 0 & 0 \\ 3 & 0 \\ 0 & 0 \\ 2 & 1 \end{bmatrix}$$



Complete State Controllability of continuous-time System:

$$\dot{x} = Ax + Bu$$

Suppose:

x=state vector (n×1) u=control signal (scalar)

$$A=n\times n$$
 matrix $B=n\times 1$ matrix

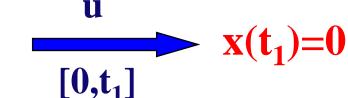
$$x(0)=any$$
value
$$x(t_1)=0$$

$$[0,t_1]$$



The solution of the x(t):

$$x(t) = \Phi(t)x(0) + \int_0^t \Phi(t - \tau)Bu(\tau)d\tau$$



$$0 = e^{At_1}x(0) + \int_0^{t_1} e^{A(t_1-\tau)}Bu(\tau)d\tau$$



$$x(0) = -\int_0^{t_1} e^{-A\tau} Bu(\tau) d\tau$$



Applying Gayley-Hamilton Theorem:

$$|\lambda I - A| = \lambda^n + a_1 \lambda^{n-1} + \dots + a_{n-1} \lambda + a_n = 0$$

The matrix A satisfies its own characteristic

equation

$$A^{n} + a_1 A^{n-1} + \dots + a_{n-1} A + a_n = 0$$

$$e^{At} = I + At + \frac{1}{2!}A^2t^2 + \dots + \frac{1}{k!}A^kt^k + \dots$$



$$e^{At} = \alpha_{n-1}(t)A^{n-1} + \alpha_{n-2}(t)A^{n-2} + \dots + \alpha_1(t)A + \alpha_0 I$$



$$x(0) = \int_0^{t_1} e^{-A\tau} Bu(\tau) d\tau$$

$$x(0) = -\int_0^{t_1} \sum_{k=0}^{n-1} \alpha_k(\tau) A^k Bu(\tau) d\tau$$

$$x(0) = -\sum_{k=0}^{n-1} A^k B \int_0^{t_1} \alpha_k(\tau) u(\tau) d\tau$$

Let



$$\int_0^{\tau_1} \alpha_k(\tau) u(\tau) d\tau = \beta_k$$

$$x(0) = -\sum_{k=0}^{n-1} A^k B \beta_k$$

$$x(0) = -\left[B \quad AB \quad \dots \quad A^{n-1}B\right] \begin{bmatrix} \beta_0 \\ \beta_1 \\ \vdots \\ \beta_{n-1} \end{bmatrix} (#1)$$

Results1: The system is completely controllable, then, given any initial state x(0), The equation #1 should be satisfied. This requires that the rank of the $n \times n$ matrix

$$\begin{bmatrix} B & AB & \dots & A^{n-1}B \end{bmatrix}$$
 (#2)

be n. (or the vector of **B** AB ... Aⁿ⁻¹B are linearly independent)

Results2: if u is an r-vector, then the condition for complete state controllability is that the $n \times nr$ matrix

$$\begin{bmatrix} B & AB & \dots & A^{n-1}B \end{bmatrix}$$

be of rank n. (or contain n linearly independent vector)

$$\begin{bmatrix} B & AB & \dots & A^{n-1}B \end{bmatrix}$$

Is called *controllability matrix*

Example:
$$\dot{x} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -a_0 & -a_1 & -a_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} u$$

$$\begin{bmatrix} B & AB & A^2B \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & -a_2 \\ 1 & -a_2 & -a_1 + a_2^2 \end{bmatrix}$$



disp('system is controllable')

else

disp('system is uncontrolable')

End

system is uncontrolable

$$\dot{x} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} u$$



Output Controllability

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

Where

x=state vector (n×1) u=control vector (r-vector)

y=output $A=n\times n$ matrix; $B=n\times r$ matrix;

 $C=m\times n$ matrix; $D=m\times r$ matrix

A System is said to be output controllable if it is possible by means of an unconstrained control vector to transfer the system from any initial output $y(t_0)$ to any final output $y(t_1)$ in a finite interval of time $t_0 < t < t_1$

Output Controllability

 It can be proved that the system is said to be output controllable if and only of m×(n+1)r matrix:

[CB CAB ...
$$A^{n-1}B$$
 D]

Is of rank m



Condition for Complete State Controllability in the s plane

 It can be proved that a necessary and sufficient condition for complete state controllability is that no cancellation in the transfer function or transfer matrix.

$$W_{ux}(s) = (sI - A)^{-1}b$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -4 & 5 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} -5 \\ 1 \end{bmatrix} u$$



Stabilizability

 For a partially controllable system, if the uncontrollable modes are stable and the unstable modes are controllable, the system is said to be stabilizable.

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

