24677-A Homework 4

Saeed Bai

TOTAL POINTS

101 / 105

QUESTION 1

Cayley-Hamilton computations 15 pts

1.1 Part a 5 / 5

- √ 0 pts Correct
 - 1 pts Incorrect answer
- 2 pts No intermediate steps to show usage of CH

Theorem

1.2 Part b 5/5

- √ 0 pts Correct
 - 1 pts Incorrect answer
 - 2 pts No intermediate steps to show usage of CH

Theorem

1.3 Part c 5 / 5

- √ 0 pts Correct
 - 1 pts Incorrect answer

QUESTION 2

2 Closed form A^k 20 / 20

- √ 0 pts Correct
 - 2 pts Incorrect eigenvalues
 - 1 pts Incorrect result

QUESTION 3

3 Find y(n) for 2 state discrete time system 19 / 20

- 0 pts Correct
- 1 pts Incorrect eigenvalues
- √ 1 pts Incorrect diagonalization
 - 3 pts Incorrect answer
- 10 pts No use of CH theorem or Diagonalization to generalize solution
 - 20 pts No attempt

QUESTION 4

Two tank problem 30 pts

4.1 y(5) in CT 9 / 10

- 0 pts Correct
- 2 pts Used DT solution instead of CT

√ - 2 pts Incorrect answer

- 5 pts Incorrect quantities
- 0.5 pts Incorrect "C" matrix
- + 1 Point adjustment
- 1 This is supposed to be -0.1

4.2 Discretization 10 / 10

- √ 0 pts Correct
 - 1 pts No "Cd" matrix or incorrect
 - 2 pts Incorrect answer
 - 10 pts No attempt

4.3 y(5) in DT 10 / 10

- √ 0 pts Correct
 - 2 pts Incorrect answer
 - 1 pts Incorrect plot
 - 3 pts Missing plot
 - 10 pts No attempt

QUESTION 5

PID Control 20 pts

5.1 PID in state space 10 / 10

- √ 0 pts Correct
 - 1 pts Wrong B matrix
 - 1 pts Incorrect answer for output y = Cx + Du
 - 2 pts Incorrect answer
 - 5 pts No intermediate step to show use of CCF
 - 10 pts No attempt

5.2 PID response 8 / 10

- 0 pts Correct
- √ 2 pts Incorrect plot
 - 2 pts Incorrect conclusion
 - 10 pts No attempt

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

$$det \begin{vmatrix} 1-x & 1 & 0 \\ 0 & -x & 1 \\ 0 & 0 & 1-x \end{vmatrix} = 0 \Rightarrow \lambda (1-x)^{2} = 0$$

$$\lambda (1-2x+x^{2}) = 0$$

$$\lambda^{2} = 2x^{2} + x = 0$$

$$\lambda^{3} = 2x^{2} + x = 0$$

$$\lambda^{4} = \lambda^{2} = \lambda^{2} - \lambda$$

$$\lambda^{4} = \lambda^{2} - \lambda^{2} = \lambda^{2} - \lambda$$

$$\lambda^{6} = \lambda^{2} - \lambda^{2} = \lambda^{2} - \lambda$$

$$\lambda^{10} - \lambda^{2} = 8(\lambda^{2} - \lambda) \quad \lambda_{10} = 9(\lambda^{2} - \delta\lambda)$$

$$\lambda^{2} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 9 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\lambda^{10} = 9 \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} - 8 \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 9 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\lambda^{103} = 101 \lambda^{2} - 101 \lambda$$

1.1 Part a 5 / 5

- √ 0 pts Correct
 - 1 pts Incorrect answer
 - 2 pts No intermediate steps to show usage of CH Theorem

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

$$det \begin{vmatrix} 1-x & 1 & 0 \\ 0 & -x & 1 \\ 0 & 0 & 1-x \end{vmatrix} = 0 \Rightarrow \lambda (1-x)^{2} = 0$$

$$\lambda (1-2x+x^{2}) = 0$$

$$\lambda^{2} = 2x^{2} + x = 0$$

$$\lambda^{3} = 2x^{2} + x = 0$$

$$\lambda^{4} = \lambda^{2} = \lambda^{2} - \lambda$$

$$\lambda^{4} = \lambda^{2} - \lambda^{2} = \lambda^{2} - \lambda$$

$$\lambda^{6} = \lambda^{2} - \lambda^{2} = \lambda^{2} - \lambda$$

$$\lambda^{10} - \lambda^{2} = 8(\lambda^{2} - \lambda) \quad \lambda_{10} = 9(\lambda^{2} - \delta\lambda)$$

$$\lambda^{2} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 9 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\lambda^{10} = 9 \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} - 8 \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 9 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\lambda^{103} = 101 \lambda^{2} - 101 \lambda$$

1.2 Part b 5 / 5

- √ 0 pts Correct
 - 1 pts Incorrect answer
 - 2 pts No intermediate steps to show usage of CH Theorem

c) from a), $\lambda_1 = 0$ $\lambda_{2,3} = 1$ $e^{0}t = \alpha_1 e^{0}t + \alpha_2 e^{0}t + \alpha_3 = 0$ $e^{t} = \alpha_1 e^{0}t + \alpha_2 e^{0}t + \alpha_3 = 0$ $e^{t} = \alpha_1 e^{0}t + \alpha_2 e^{0}t + \alpha_3 = 0$ $e^{t} = \alpha_1 e^{0}t + \alpha_2 e^{0}t + \alpha_3 = 0$ $e^{t} = \alpha_1 e^{0}t + \alpha_2 e^{0}t + \alpha_3 = 0$ $e^{t} = e^{t} e^{t} - e^{0}t + \alpha_4 = e^{t} e^{0}t + \alpha_5 = e^{0}t + \alpha$

1.3 Part c 5 / 5

- √ 0 pts Correct
 - 1 pts Incorrect answer

2.
$$A = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 9 & 23 & 30 \\ -7 & -18 & -235 \end{bmatrix}.$$

$$det \begin{vmatrix} -> & 0 & 0 \\ q & 23 \cdot \lambda & 30 \end{vmatrix} = 0 \qquad - \lambda (\lambda^2 + 212\lambda - 4805) = 0$$

$$\lambda_1 = 0 \qquad \lambda_2 = -106 + 3 \sqrt{189}$$

$$\lambda_1 = 0 \qquad \lambda_3 = -106 + 3 \sqrt{189}$$

$$\lambda_4 = 0 \qquad \lambda_5 = -106 + 3 \sqrt{189}$$

$$\lambda_5 = -106 - 3 \sqrt{189}$$

$$\lambda_7 = -106 - 3 \sqrt{189}$$

$$\lambda_8 = -10$$

2 Closed form A^k 20 / 20

- √ 0 pts Correct
 - 2 pts Incorrect eigenvalues
 - 1 pts Incorrect result

3.

$$x(k+1) = \begin{bmatrix} 0 & 1 \\ -0.5 & -1 \end{bmatrix} x(k) + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u(k)$$

$$y(k) = \begin{bmatrix} 1 & 0 \end{bmatrix} x(k)$$

$$x(n) = A_{d}^{n} \chi(0) + \sum_{m \ge 0}^{\infty} A_{d}^{n-m-1} B_{u}(m)$$

$$A_{d}^{n} = MA^{n} \Lambda^{m}$$

$$A_{d}^{n} = MA^{n} \Lambda^{m-1} = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1^{n} \\ -0.5^{n} - 1^{n} \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} -(-0.5)^{n-m-1} + (-1)^{n-m-1} & (-0.5)^{n-m-1} \\ -(-0.5)^{n-m-1} + (-1)^{n-m-1} & (-0.5)^{n-m-1} \end{bmatrix}$$

$$y(n) = \begin{bmatrix} 1 & 0 \end{bmatrix} \sum_{m \ge 0}^{\infty-1} \begin{bmatrix} -(-0.5)^{n-m-1} + (-1)^{n-m-1} & (-0.5)^{n-m-1} \\ -(-0.5)^{n-m-1} + (-1)^{n-m-1} & (-0.5)^{n-m-1} \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 \end{bmatrix} \sum_{m \ge 0}^{\infty-1} \begin{bmatrix} -(-0.5)^{n-m-1} + (-1)^{n-m-1} & (-0.5)^{n-m-1} \\ -(-0.5)^{n-m-1} & (-0.5)^{n-m-1} & (-0.5)^{n-m-1} \end{bmatrix}$$

= [- (-0.5) n-m-1 (-1) n-m (-0.5) n-n-1

3 Find y(n) for 2 state discrete time system 19 / 20

- **0 pts** Correct
- 1 pts Incorrect eigenvalues

√ - 1 pts Incorrect diagonalization

- 3 pts Incorrect answer
- 10 pts No use of CH theorem or Diagonalization to generalize solution
- 20 pts No attempt

$$\frac{dx_{1}}{dt} = -\alpha x_{1} + u \qquad x_{1} = -0.1x_{1} + 1 \qquad x_{1}(0) = 2$$

$$\frac{dx_{2}}{dt} = \alpha x_{1} - \beta x_{2} \qquad x_{2}^{2} = 0.1x_{1} - 0.2x_{2} \qquad x_{2}(0) = 1$$

$$\dot{x} = \begin{pmatrix} -0.1 & 0 & 0 & 0 \\ 0.1 & -0.2 & 0 & 0 \end{pmatrix} \times + \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \times \\
A = \begin{pmatrix} -0.1 & 0 & 0 \\ 0.1 & -0.2 & 0 \end{pmatrix} \Rightarrow \lambda_{1} = -0.1 \quad \lambda_{1} = -0.2$$

$$CHT. \qquad g(x) = \alpha_{1}(x_{1}) + \alpha_{1}$$

$$\lambda_{1} = -0.1 & 0 & 0 & 0 \\ \lambda_{2} = -0.1 & 0 & 0 & 0 \\ \lambda_{3} = -0.2 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \end{pmatrix} + \int_{0}^{1} \begin{pmatrix} e^{-0.1(x_{1} - x_{2})} & 0 & 0 \\ e^{-0.1(x_{1} - x_{2})} & 0 & 0 \\ e^{-0.1(x_{2} - x_{3})} & 0 & 0 \\ e^{-0.1(x_{1} - x_{3})} &$$

4.1 y(5) in CT 9 / 10

- 0 pts Correct
- 2 pts Used DT solution instead of CT
- √ 2 pts Incorrect answer
 - **5 pts** Incorrect quantities
 - 0.5 pts Incorrect "C" matrix
- + 1 Point adjustment
- 1 This is supposed to be -0.1

b)
$$\chi(k+1) = A_k \chi(k) + B_k \chi(k)$$
 $\chi(k) = C_k \chi(k) + D_k \chi(k)$
 $\chi(k) = C_k \chi(k)$

4.2 Discretization 10 / 10

- √ 0 pts Correct
 - 1 pts No "Cd" matrix or incorrect
 - 2 pts Incorrect answer
 - 10 pts No attempt

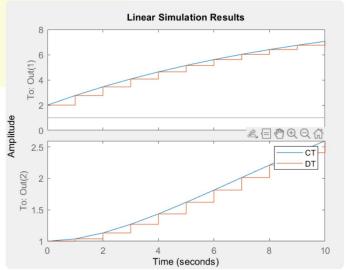
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C) y(s) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{pmatrix} e^{-0.1} & 0 \\ e^{-0.1} - e^{-0.1} & e^{-0.1} \end{pmatrix}^{S} + \sum_{m=0}^{J} A_{m} \begin{pmatrix} E^{-m-1} & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} e^{-0.1} - e^{-0.1} & e^{-0.1} \end{pmatrix}^{S} + \sum_{m=0}^{J} A_{m} \begin{pmatrix} E^{-m-1} & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} e^{-0.1} - e^{-0.1} & e^{-0.1} \end{pmatrix}^{S} + \sum_{m=0}^{J} A_{m} \begin{pmatrix} E^{-m-1} & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} e^{-0.1} - e^{-0.1} & e^{-0.1} \end{pmatrix}^{S}
= \begin{pmatrix} 5.15 \\ 1.62 \end{pmatrix}
```

```
%Problem 4
%Initializations
a=0.1;
b=0.2;
u=1;
x_ini = [2;1];
t_b = 1;
%CT system
A = [-a \ 0; a \ -b];
B = [1;0];
C = [1 \ 0; 0 \ 1];
D = 0;
CT = ss(A, B, C, D)
%DT system
AA = [\exp(-0.1) \ 0; \exp(-0.1) - \exp(-0.2) \ \exp(-0.2)];
BB = [-10*\exp(-0.1) + 10; -10*\exp(-0.1) + 5*\exp(-0.2) + 5];
CC = C;
DD = 0;
DT = ss(AA,BB,CC,DD,t_b);
%Plotting
t = 0:1:10; % 201 points
u = ones(size(t));
```

lsim(CT, u, t, x_ini)
legend('CT', 'DT')

lsim(DT, u, t, x ini)

hold on



4.3 y(5) in DT 10 / 10

- √ 0 pts Correct
 - 2 pts Incorrect answer
 - 1 pts Incorrect plot
 - 3 pts Missing plot
 - 10 pts No attempt

S. a) Transfering to 2:
((5) =
$$\frac{k_1 k_2^2}{2} + \frac{k_2 k_3^2}{2} + \frac{k_2 k_3^2}{2} + \frac{k_3 k_4^2}{2} + \frac{k_4 k_5^2}{2} + \frac{k_5 k_5^2}{2$$

$$m = An + Bx = \begin{pmatrix} 0 & 1 \\ 0 & -\frac{1}{2} \end{pmatrix} m + \begin{pmatrix} 0 \\ 1 \end{pmatrix} x$$

$$y = Cn + Dx = \begin{pmatrix} \frac{k!}{2} & \frac{k}{2} - \frac{k}{2} \end{pmatrix} m \stackrel{4}{=} x$$

b)
$$A = \begin{pmatrix} 0 & 1 \\ 0 & -1000 \end{pmatrix}$$
 $\lambda_1 = 0$, $\lambda_2 = -1000$

$$e^{-(0.00)} = \alpha, (-10.00) + 1$$

$$\frac{1}{10.00} = \alpha, (-10.00) + 1$$

$$\frac{1}{10.00} = \frac{-10.00}{10.00} + \frac{1}{10.00}$$

$$e^{A+} = \begin{pmatrix} o & \frac{1-e^{-1000}}{1000} \\ o & e^{-1000t} \end{pmatrix}$$

$$= \int_{0}^{t} \left(\frac{1-e}{e^{-1000(t-r)}} \right) dr = \left(\frac{(t+e^{-1000t}-1)/1000}{(-e^{-1000t}/1000)} \right)$$

$$J^{(t)} = (\text{mus}) + D \times = (\text{coop} - 9900000) \left(\frac{1}{1 - e^{-1000t}} \right) \frac{1}{1000} + 0.0000$$

$$= t + e^{-1000t} - 1 - 9900 + 9900e^{-1000t} + 0.00000$$

Chromoled because as
$$t \to \infty$$
, $y \to \infty$

5.1 PID in state space 10 / 10

√ - 0 pts Correct

- 1 pts Wrong B matrix
- 1 pts Incorrect answer for output y = Cx + Du
- 2 pts Incorrect answer
- **5 pts** No intermediate step to show use of CCF
- 10 pts No attempt

S. a) Transfering to 2:
((5) =
$$\frac{k_1 k_2^2}{2} + \frac{k_2 k_3^2}{2} + \frac{k_2 k_3^2}{2} + \frac{k_3 k_4^2}{2} + \frac{k_4 k_5^2}{2} + \frac{k_5 k_5^2}{2$$

$$m = An + Bx = \begin{pmatrix} 0 & 1 \\ 0 & -\frac{1}{2} \end{pmatrix} m + \begin{pmatrix} 0 \\ 1 \end{pmatrix} x$$

$$y = Cn + Dx = \begin{pmatrix} \frac{k!}{2} & \frac{k}{2} - \frac{k}{2} \end{pmatrix} m \stackrel{4}{=} x$$

b)
$$A = \begin{pmatrix} 0 & 1 \\ 0 & -1000 \end{pmatrix}$$
 $\lambda_1 = 0$, $\lambda_2 = -1000$

$$e^{-(0.00)} = \alpha, (-10.00) + 1$$

$$\frac{1}{10.00} = \alpha, (-10.00) + 1$$

$$\frac{1}{10.00} = \frac{-10.00}{10.00} + \frac{1}{10.00}$$

$$e^{A+} = \begin{pmatrix} o & \frac{1-e^{-1000}}{1000} \\ o & e^{-1000t} \end{pmatrix}$$

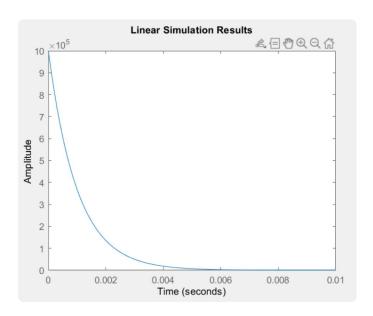
$$= \int_{0}^{t} \left(\frac{1-e}{e^{-1000(t-r)}} \right) dr = \left(\frac{(t+e^{-1000t}-1)/1000}{(-e^{-1000t}/1000)} \right)$$

$$J^{(t)} = (\text{mus}) + D \times = (\text{coop} - 9900000) \left(\frac{1}{1 - e^{-1000t}} \right) \frac{1}{1000} + 0.0000$$

$$= t + e^{-1000t} - 1 - 9900 + 9900e^{-1000t} + 0.00000$$

Chromoled because as
$$t \to \infty$$
, $y \to \infty$

```
%Problem 5
clear all;
%Initialization
uu = 1;
Kd = 10;
Kp = 100;
Ki = 1;
Kd = 1000;
tau = 0.001;
%State space
A = [0 \ 1; 0 \ -1/tau];
B = [0;1];
C = [Ki/tau Kp/tau-Kd/tau^2];
D = Kd/tau;
sys = ss(A, B, C, D);
t = 0:0.0001:0.01;
u = ones(size(t));
lsim(sys, u, t)
```



5.2 PID response 8 / 10

- 0 pts Correct
- √ 2 pts Incorrect plot
 - 2 pts Incorrect conclusion
 - 10 pts No attempt