



JSC "Kazakh-British Technical University"
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Assignment₁

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Problem 1

Consider the system with two states, and the state-space model matrices given by:

$$A = \begin{bmatrix} -6 & 1 \\ -5 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ K \end{bmatrix}, \quad C = [1 \quad 0]$$

where $K \in R$ is a parameter to be specified.

(a) Finding the Transfer Function $G(s)$

The transfer function is given by:

$$G(s) = C(sI - A)^{-1}B$$

First, compute the characteristic equation:

$$sI - A = \begin{bmatrix} s + 6 & -1 \\ 5 & s \end{bmatrix}$$

The determinant of $sI - A$ is:

$$\det(sI - A) = (s + 6)(s) - 1(-5) = s^2 + 6s + 5$$

The inverse of $sI - A$ is given by:

$$(sI - A)^{-1} = \frac{1}{s^2 + 6s + 5} \begin{bmatrix} s & 1 \\ -5 & s + 6 \end{bmatrix}$$

Multiplying by B :

$$\begin{aligned} (sI - A)^{-1}B &= \frac{1}{s^2 + 6s + 5} \begin{bmatrix} s & 1 \\ -5 & s + 6 \end{bmatrix} \begin{bmatrix} 1 \\ K \end{bmatrix} \\ &= \frac{1}{s^2 + 6s + 5} \begin{bmatrix} s + K \\ -5 + K(s + 6) \end{bmatrix} \end{aligned}$$

Multiplying by C :

$$G(s) = C(sI - A)^{-1}B = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} s + K \\ -5 + K(s + 6) \end{bmatrix}$$
$$= \frac{s + K}{s^2 + 6s + 5}$$

The structure of $G(s)$ changes for different values of K , affecting the system dynamics.

(b) Observability Analysis

The observability matrix is:

$$\mathcal{O} = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -6 & 1 \end{bmatrix}$$

The determinant is:

$$\det(\mathcal{O}) = (1)(1) - (0)(-6) = 1 \neq 0$$

Since the determinant is nonzero, the system is observable for all values of K .

(c) Controllability Analysis

The controllability matrix is:

$$\mathcal{C} = \begin{bmatrix} B & AB \end{bmatrix} = \begin{bmatrix} 1 & -6 + K \\ K & -5K \end{bmatrix}$$

The determinant is:

$$\det(\mathcal{C}) = (1)(-5K) - (K)(-6 + K) = -5K + 6K - K^2 = K - K^2$$

For the system to be controllable, $\det(\mathcal{C}) \neq 0$, meaning:

$$K - K^2 \neq 0$$

$$K(K - 1) \neq 0$$

Thus, the system is uncontrollable for $K = 0$ and $K = 1$.

(d) Comparison of Observability and Controllability

- The system is always observable, independent of K . - The system is controllable except when $K = 0$ or $K = 1$. - The transfer function $G(s)$ structure varies with K , which aligns with the controllability analysis since the system loses control authority for certain values of K .

Solution to Problem 2

Step 1: Controllability Analysis

A system is controllable if the **controllability matrix** \mathcal{C} has full rank:

$$\mathcal{C} = [B \quad AB \quad A^2B \quad \dots \quad A^{n-1}B]$$

If $\text{rank}(\mathcal{C}) = n$, the system is **controllable**.

Step 2: Observability Analysis

A system is observable if the **observability matrix** \mathcal{O} has full rank:

$$\mathcal{O} = \begin{bmatrix} C \\ CA \\ CA^2 \\ \vdots \\ CA^{n-1} \end{bmatrix}$$

If $\text{rank}(\mathcal{O}) = n$, the system is **observable**.

Step 3: Stability Analysis

To check stability, we compute the **eigenvalues** of A . The system is: - **Asymptotically stable** if all eigenvalues have **negative real parts**. - **Unstable** if any eigenvalue has a **positive real part**.

Step 4: Detectability and Stabilizability

- A system is **detectable** if all **unstable** eigenvalues are observable. - A system is **stabilizable** if all **unstable** eigenvalues are controllable.

Solution for (a)

Given matrices:

$$A = \begin{bmatrix} -1 & 3 \\ 1 & 6 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}, \quad C = [2 \quad -1], \quad D = [1 \quad 0]$$

Step 1: Controllability

The controllability matrix is:

$$\mathcal{C} = [B \quad AB]$$

Compute AB :

$$AB = \begin{bmatrix} -1 & 3 \\ 1 & 6 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} -1 & -1 \\ 1 & 1 \end{bmatrix}$$

Thus,

$$\mathcal{C} = \begin{bmatrix} 1 & 1 & -1 & -1 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

Since $\text{rank}(\mathcal{C}) = 1, \rightarrow \text{rank} \neq \text{order}$
the system is uncontrollable.

Step 2: Observability

The observability matrix is:

$$\mathcal{O} = \begin{bmatrix} C \\ CA \end{bmatrix}$$

Compute CA :

$$CA = [2 \quad -1] \begin{bmatrix} -1 & 3 \\ 1 & 6 \end{bmatrix} = [-3 \quad 0]$$

Thus,

$$\mathcal{O} = \begin{bmatrix} 2 & -1 \\ -3 & 0 \end{bmatrix}$$

Since $\text{rank}(\mathcal{O}) = 2$, the system is **observable**.

Step 3: Stability

Find eigenvalues of A :

$$\det(A - \lambda I) = \det \begin{bmatrix} -1 - \lambda & 3 \\ 1 & 6 - \lambda \end{bmatrix}$$

$$(-1 - \lambda)(6 - \lambda) - (3 \times 1) = \lambda^2 - 5\lambda - 9$$

Solve:

$$\lambda = \frac{5 \pm \sqrt{25 + 36}}{2} = \frac{5 \pm \sqrt{61}}{2}$$

One eigenvalue is **positive**, so the system is **unstable**.

Step 4: Detectability and Stabilizability

- Since the system is **observable**, it is **detectable**. - Since the system is **controllable**, it is **stabilizable**.

Conclusion for (a)

- **Controllable**
- **Observable**
- **Unstable** ×
- **Detectable**
- **Stabilizable**
- **Minimal Realization**

Solution for (b)

Given matrices:

$$A = \begin{bmatrix} 1 & 2 & 1 \\ 1 & -3 & 0 \\ -1 & 0 & -3 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \quad C = [1 \ 0 \ 0], \quad D = -1$$

Step 1: Controllability

Computing \mathcal{C} :

$$AB = \begin{bmatrix} 3 \\ -3 \\ -3 \end{bmatrix}, \quad A^2B = \begin{bmatrix} -6 \\ 6 \\ 6 \end{bmatrix}$$
$$\mathcal{C} = \begin{bmatrix} 0 & 3 & -6 \\ 1 & -3 & 6 \\ 1 & -3 & 6 \end{bmatrix}$$

Since $\text{rank}(\mathcal{C}) = 3$, the system is **uncontrollable**.

Step 2: Observability

Computing \mathcal{O} :

$$CA = [1 \ 2 \ 1]$$

Since $\text{rank}(\mathcal{O}) < 3$, the system is **not observable**.

Conclusion for (b)

- **Controllable** ×
- **Not Observable** ×
- **Not Minimal Realization** ×
- **Stabilizable** ×
- **Not Detectable** ×

State Feedback Control Solution

1 Given System

$$\begin{aligned}\dot{x} &= \begin{bmatrix} -5 & 1 \\ 14 & 0 \end{bmatrix} x + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u \\ y &= \begin{bmatrix} 1 & 0 \end{bmatrix} x\end{aligned}$$

Applying full-state feedback control:

$$u = -Kx, \quad K = \begin{bmatrix} k_1 & k_2 \end{bmatrix}$$

2 (a) Open-Loop Poles and Zeros

The open-loop poles are the eigenvalues of matrix A , found by solving:

$$\det(sI - A) = 0$$

Computing the determinant:

$$\begin{aligned}\det \begin{bmatrix} s+5 & -1 \\ -14 & s \end{bmatrix} &= (s+5)(s) - (-1)(-14) \\ &= s^2 + 5s - 14\end{aligned}$$

Solving for s :

$$\begin{aligned}s &= \frac{-5 \pm \sqrt{5^2 - 4(1)(-14)}}{2(1)} \\ &= \frac{-5 \pm \sqrt{81}}{2} = \frac{-5 \pm 9}{2} \\ s_1 &= 2, \quad s_2 = -7\end{aligned}$$

Thus, the open-loop poles are $s_1 = 2$ and $s_2 = -7$. The system has no finite zeros, $s=-14$

3 (b) Feedback Gain K for Desired Closed-Loop Poles

The closed-loop system matrix is:

$$\begin{aligned} A - BK &= \begin{bmatrix} -5 & 1 \\ 14 & 0 \end{bmatrix} - \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} k_1 & k_2 \end{bmatrix} \\ &= \begin{bmatrix} -5 - k_1 & 1 - k_2 \\ 14 - k_1 & -k_2 \end{bmatrix} \end{aligned}$$

The characteristic equation of $A - BK$ should match:

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

Expanding $\det(sI - (A - BK)) = 0$:

$$\det \begin{bmatrix} s + 5 + k_1 & -1 + k_2 \\ -14 + k_1 & s + k_2 \end{bmatrix} = 0$$

Expanding further:

$$(s + 5 + k_1)(s + k_2) - (-1 + k_2)(-14 + k_1) = 0$$

$$s^2 + (5 + k_1 + k_2)s + (5k_2 + k_1k_2 - 14 + k_1 + 14k_2 - k_1k_2) = 0$$

$$s^2 + (5 + k_1 + k_2)s + (5k_2 - 14 + k_1 + 14k_2) = 0$$

Matching with the desired equation gives:

$$\begin{aligned} 5 + k_1 + k_2 &= 2\omega_n \\ 5k_2 + 5k_1 - 14 + k_1 + 14k_2 &= \omega_n^2 \end{aligned}$$

4 (c) Effect of Large Gains on Pole Placement

From (b), shifting poles further left (more negative real parts) requires increasing k_1 and k_2 , confirming that larger gains are needed for aggressive pole placement.

5 (d) Gain K for Poles at $s = -9$ and $s = -4$

The desired characteristic equation:

$$(s + 9)(s + 4) = 0$$

Expanding:

$$s^2 + 13s + 36 = 0$$

Matching coefficients:

$$\begin{aligned}5 + k_1 + k_2 &= 13 \\5k_2 + 5k_1 - 14 + k_1 + 14k_2 &= 36\end{aligned}$$

Solving:

$$\begin{aligned}k_1 + k_2 &= 8 \\6k_1 + 19k_2 &= 50\end{aligned}$$

Substituting $k_1 = 8 - k_2$:

$$\begin{aligned}6(8 - k_2) + 19k_2 &= 50 \\48 - 6k_2 + 19k_2 &= 50 \\13k_2 &= 2 \\k_2 &= \frac{2}{13}, \quad k_1 = \frac{102}{13}\end{aligned}$$

Thus, the feedback gain is:

$$K = \left[\frac{102}{13} \quad \frac{2}{13} \right]$$

The system is described by the state-space equation:

$$\dot{x}(t) = Ax(t) + Bu(t) \quad (1)$$

where the state vector is:

$$x(t) = \begin{bmatrix} \theta_1(t) \\ \dot{\theta}_1(t) \\ \theta_2(t) \\ \dot{\theta}_2(t) \\ x(t) \\ \dot{x}(t) \end{bmatrix} \quad (2)$$

The system matrices are given as:

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 16 & 0 & -8 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ -16 & 0 & 16 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \quad (3)$$

$$B = \begin{bmatrix} 0 \\ -1 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \quad (4)$$

6 Controllability Analysis

A system is controllable if the controllability matrix:

$$\mathcal{C} = [B \ AB \ A^2B \ A^3B \ A^4B \ A^5B] \quad (5)$$

has full rank, which in this case must be 6.

6.1 Computing the Controllability Matrix

First column:

$$B = \begin{bmatrix} 0 \\ -1 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \quad (6)$$

Second column:

$$AB = AB = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 16 & 0 & -8 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ -16 & 0 & 16 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ -1 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \quad (7)$$

the result is:

$$AB = \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \quad (8)$$

Third column:

$$A^2B = A(AB) = A \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \quad (9)$$

the result is:

$$A^2B = \begin{bmatrix} 0 \\ -16 \\ 0 \\ 16 \\ 0 \\ 0 \end{bmatrix} \quad (10)$$

6.2 Rank of the Controllability Matrix

The controllability matrix is:

$$\mathcal{C} = \begin{bmatrix} 0 & -1 & 0 & \dots \\ -1 & 0 & -16 & \dots \\ 0 & 0 & 0 & \dots \\ 0 & 0 & 16 & \dots \\ 0 & 1 & 0 & \dots \\ 1 & 0 & 0 & \dots \end{bmatrix} \quad (11)$$

Computing the rank of \mathcal{C} , we find that:

$$\text{rank}(\mathcal{C}) = 4 < 6 \quad (12)$$

7 Problem 5

The given system equation is:

$$\dot{\Delta x}(t) = A^* \Delta x(t) + B^* \Delta i(t) \quad (13)$$

where the system matrices are:

$$A^* = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 115.2 & -0.05 & -18.6 & 0 \\ 0 & 0 & 0 & 1 \\ -37.2 & 0 & 37.2 & -0.1 \end{bmatrix} \quad (14)$$

$$B^* = \begin{bmatrix} 0 \\ -6.55 \\ 0 \\ -6.55 \end{bmatrix} \quad (15)$$

The control law is given as:

$$\Delta i(t) = -K \Delta x(t) \quad (16)$$

where:

$$K = [k_1 \quad k_2 \quad k_3 \quad k_4] \quad (17)$$

Thus, the closed-loop system matrix becomes:

$$A_{cl} = A^* - B^* K \quad (18)$$

Expanding:

$$A_{cl} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 115.2 & -0.05 & -18.6 & 0 \\ 0 & 0 & 0 & 1 \\ -37.2 & 0 & 37.2 & -0.1 \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ -6.55 \\ 0 \\ -6.55 \end{bmatrix} [k_1 \quad k_2 \quad k_3 \quad k_4] \quad (19)$$

The product of $B^* K$ is:

$$B^* K = \begin{bmatrix} 0 & 0 & 0 & 0 \\ -6.55k_1 & -6.55k_2 & -6.55k_3 & -6.55k_4 \\ 0 & 0 & 0 & 0 \\ -6.55k_1 & -6.55k_2 & -6.55k_3 & -6.55k_4 \end{bmatrix} \quad (20)$$

Thus:

$$A_{cl} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 115.2 + 6.55k_1 & -0.05 + 6.55k_2 & -18.6 + 6.55k_3 & 0 + 6.55k_4 \\ 0 & 0 & 0 & 1 \\ -37.2 + 6.55k_1 & 0 + 6.55k_2 & 37.2 + 6.55k_3 & -0.1 + 6.55k_4 \end{bmatrix} \quad (21)$$

7.1 Characteristic Equation

$$-1 + j, \quad -1 - j, \quad -10, \quad -10 \quad (22)$$

The characteristic equation is:

$$(s + 1 - j)(s + 1 + j)(s + 10)(s + 10) = 0 \quad (23)$$

$$(s + 1)^2 - j^2 = s^2 + 2s + 2 \quad (24)$$

$$(s + 10)^2 = s^2 + 20s + 100 \quad (25)$$

$$(s^2 + 2s + 2)(s^2 + 20s + 100) = 0 \quad (26)$$

$$s^4 + 20s^3 + 100s^2 + 2s^3 + 40s^2 + 200s + 2s^2 + 20s + 200 = 0 \quad (27)$$

$$s^4 + 22s^3 + 142s^2 + 220s + 200 = 0 \quad (28)$$

The characteristic equation of A_{cl} must match this polynomial.

7.2 $\det(sI - A_{cl})$

$$\det(sI - A_{cl}) = \begin{vmatrix} s & -1 & 0 & 0 \\ -115.2 - 6.55k_1 & s + 0.05 - 6.55k_2 & 18.6 - 6.55k_3 & -6.55k_4 \\ 0 & 0 & s & -1 \\ 37.2 - 6.55k_1 & -6.55k_2 & -37.2 - 6.55k_3 & s + 0.1 - 6.55k_4 \end{vmatrix} = \quad (29)$$

k_1, k_2, k_3, k_4 .