

ELT330 – Sistemas de Controle I

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Aula 13 – Linearização de Sistemas Dinâmicos no Espaço de Estados

Linearização em Representação em Espaço de Estados

Considere um sistema dinâmico onde $f_1(x_1, x_2)$ e $f_2(x_1, x_2)$ são funções não-lineares. As equações diferenciais que descrevem este sistema dinâmico podem ser escritas como:

$$\begin{cases} \dot{x}_1 = f_1(x_1, x_2) \\ \dot{x}_2 = f_2(x_1, x_2) \end{cases} \Rightarrow \begin{cases} \frac{dx_1}{dt} = f_1(x_1, x_2) \\ \frac{dx_2}{dt} = f_2(x_1, x_2) \end{cases}$$

Expandindo $f_1(x_1, x_2)$ e $f_2(x_1, x_2)$ em Série de Taylor no ponto de linearização x_0 ($x_0 = \text{P.E.}$) obtém-se:

$$\begin{cases} \frac{dx_1}{dt} = f_1(x_1, x_2) \cong f_1(x_{10}, x_{20}) + \left. \frac{\partial f_1}{\partial x_1} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}} (x_1 - x_{10}) + \left. \frac{\partial f_1}{\partial x_2} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}} (x_2 - x_{20}) \\ \frac{dx_2}{dt} = f_2(x_1, x_2) \cong f_2(x_{10}, x_{20}) + \left. \frac{\partial f_2}{\partial x_1} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}} (x_1 - x_{10}) + \left. \frac{\partial f_2}{\partial x_2} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}} (x_2 - x_{20}) \end{cases}$$

Estas equações (EDO's) constituem o modelo aproximado (linearizado) do sistema não linear original.

No Ponto de Equilíbrio (P.E.) as derivadas são nulas,

$$\begin{aligned} \frac{dx_1}{dt} &= f_1(x_1, x_2) = 0 \\ \frac{dx_2}{dt} &= f_2(x_1, x_2) = 0 \end{aligned}$$

Portanto:

$$\begin{cases} \overline{\frac{dx_1}{dt}} \cong \overbrace{f_1(x_{10}, x_{20})}^{\frac{dx_1}{dt}=0} + \overbrace{\left. \frac{\partial f_1}{\partial x_1} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}}}^{a_{11}} \overbrace{(x_1 - x_{10})}^{\overline{x_1}} + \overbrace{\left. \frac{\partial f_1}{\partial x_2} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}}}^{a_{12}} \overbrace{(x_2 - x_{20})}^{\overline{x_2}} \\ \overline{\frac{dx_2}{dt}} \cong \overbrace{f_2(x_{10}, x_{20})}^{\frac{dx_2}{dt}=0} + \overbrace{\left. \frac{\partial f_2}{\partial x_1} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}}}^{a_{21}} \overbrace{(x_1 - x_{10})}^{\overline{x_1}} + \overbrace{\left. \frac{\partial f_2}{\partial x_2} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}}}^{a_{22}} \overbrace{(x_2 - x_{20})}^{\overline{x_2}} \end{cases}$$

Define-se as seguintes variáveis desvio (desvio em relação ao estado estacionário):

$$\overline{x_1} = (x_1 - x_{10}) \quad \text{e} \quad \overline{x_2} = (x_2 - x_{20})$$

Deste modo, o modelo linearizado pode ser escrito em termos das **variáveis desvio** anteriores e na forma de **espaço de estados** como segue:

$$\begin{cases} \frac{d\bar{x}_1}{dt} = a_{11}\bar{x}_1 + a_{12}\bar{x}_2 \\ \frac{d\bar{x}_2}{dt} = a_{21}\bar{x}_1 + a_{22}\bar{x}_2 \end{cases}$$

Ou na **forma matricial** equivalente:

$$\begin{bmatrix} \frac{d\bar{x}_1}{dt} \\ \frac{d\bar{x}_2}{dt} \end{bmatrix} = \begin{bmatrix} \dot{\bar{x}}_1 \\ \dot{\bar{x}}_2 \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \times \begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \end{bmatrix} \Rightarrow \dot{\bar{x}} = A \cdot \bar{x}$$

Onde:

$$a_{11} = \left. \frac{\partial f_1}{\partial x_1} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}} ; \quad a_{12} = \left. \frac{\partial f_1}{\partial x_2} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}} ; \quad a_{21} = \left. \frac{\partial f_2}{\partial x_1} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}} ; \quad a_{22} = \left. \frac{\partial f_2}{\partial x_2} \right|_{\substack{x_1=x_{10} \\ x_2=x_{20}}}$$

Os modelos matemáticos para sistemas dinâmicos podem ser representados por conjuntos de Equações Diferenciais Ordinárias de 1ª ordem (**Equações de Espaço de Estados**).

Ou seja;

[illegible]

Existem situações onde não se está interessado diretamente no vetor de estado, mas sim em seu efeito sobre o Vetor de Saída Y .

A linearização é útil na investigação do comportamento do sistema não linear nas vizinhanças de pontos de operação estacionária, onde diversos processos contínuos operam de fato.

Aplicando-se expansão em Série de Taylor:

$$\dot{x}_i = f_i(x_1, x_2, \dots, x_n, u_1, u_2, \dots, u_m, t); \quad x_i(0) = x_{i0}$$

$$\begin{aligned} \dot{x}_i &= \overbrace{f_i(x_{i0}, u_{i0})}^{\dot{x}_i = f_i|_{x_i=x_{i0}=0, u_i=u_{i0}}} + \left. \frac{\partial f_i}{\partial x_i} \right|_{\substack{x_i=x_{i0} \\ u_i=u_{i0}}} (x_i - x_{i0}) + \dots + \left. \frac{\partial f_i}{\partial x_n} \right|_{\substack{x_n=x_{n0} \\ u_m=u_{m0}}} (x_n - x_{n0}) + \\ &+ \left. \frac{\partial f_i}{\partial u_i} \right|_{\substack{x_i=x_{i0} \\ u_i=u_{i0}}} (u_i - u_{i0}) + \dots + \left. \frac{\partial f_i}{\partial u_m} \right|_{\substack{x_n=x_{n0} \\ u_m=u_{m0}}} (u_m - u_{m0}) \end{aligned}$$

Generalizando:

$$\dot{x}_i(t) = \overbrace{f_i(\mathbf{x}_0, \mathbf{u}_0)}^{=0} + \sum_{j=1}^n \left. \frac{\partial f_i(\mathbf{x}, \mathbf{u})}{\partial x_j} \right|_{\mathbf{x}_0 \mathbf{u}_0} (x_i - x_{0j}) + \sum_{j=1}^p \left. \frac{\partial f_i(\mathbf{x}, \mathbf{u})}{\partial u_j} \right|_{\mathbf{x}_0 \mathbf{u}_0} (u_i - u_{0j})$$

Então:

$$\begin{aligned} \dot{x}_i(t) &= \left. \frac{\partial f_i}{\partial x_i} \right|_{\substack{x_i=x_{i0} \\ u_i=u_{i0}}} (x_i - x_{i0}) + \dots + \left. \frac{\partial f_i}{\partial x_n} \right|_{\substack{x_n=x_{n0} \\ u_m=u_{m0}}} (x_n - x_{n0}) + \\ &+ \left. \frac{\partial f_i}{\partial u_i} \right|_{\substack{x_i=x_{i0} \\ u_i=u_{i0}}} (u_i - u_{i0}) + \dots + \left. \frac{\partial f_i}{\partial u_m} \right|_{\substack{x_n=x_{n0} \\ u_m=u_{m0}}} (u_m - u_{m0}) \end{aligned}$$

Definindo as variáveis desvio;

$$\overline{x}_i = (x_i - x_{i0}) \quad \text{e} \quad \overline{u}_i = (u_i - u_{i0})$$

pode-se escrever a **Equação Linearizada** como:

$$\overline{\dot{x}}_i = \overbrace{\left. \frac{\partial f_i}{\partial x_i} \right|_{\substack{x_i=x_{i0} \\ u_i=u_{i0}}}}^{a_{i1}} \overline{x}_i + \dots + \overbrace{\left. \frac{\partial f_i}{\partial x_n} \right|_{\substack{x_n=x_{n0} \\ u_m=u_{m0}}}}^{a_{in}} \overline{x}_n + \overbrace{\left. \frac{\partial f_i}{\partial u_i} \right|_{\substack{x_i=x_{i0} \\ u_i=u_{i0}}}}^{b_{i1}} \overline{u}_i + \dots + \overbrace{\left. \frac{\partial f_i}{\partial u_m} \right|_{\substack{x_n=x_{n0} \\ u_m=u_{m0}}}}^{b_{im}} \overline{u}_m$$

Ou:

$$\overline{\dot{x}}_i = a_{i1} \overline{x}_i + \dots + a_{in} \overline{x}_n + b_{i1} \overline{u}_i + \dots + b_{im} \overline{u}_m$$

Onde as constantes **a_{in}** e **b_{im}** são calculadas de:

$$a_{in} = \left. \frac{\partial f_i}{\partial x_n} \right|_{\substack{x_n=x_{n0} \\ u_m=u_{m0}}} \quad \text{e} \quad b_{im} = \left. \frac{\partial f_i}{\partial u_m} \right|_{\substack{x_n=x_{n0} \\ u_m=u_{m0}}}$$

[illegible]
$$\overline{y_P} = (y - y_{P0}) \quad ; \quad c_{Pm} = \left. \frac{\partial h_P}{\partial x_m} \right|_{\substack{h_P=h_{P0} \\ x_m=x_{m0}}} \quad ; \quad d_{Pm} = \left. \frac{\partial h_P}{\partial u_m} \right|_{\substack{h_P=h_{P0} \\ u_m=u_{m0}}}$$
$$\begin{cases} \dot{\bar{x}} = A\bar{x} + B\bar{u} & ; \quad \bar{x}_0 = 0 \\ \bar{y} = C\bar{x} + D\bar{u} \end{cases}$$

The diagram shows a control system. The input signal x_1 enters a saturation block. Inside this block, a graph of a saturation function is shown, with horizontal asymptotes at $y = 1$ and $y = -1$, and passing through the origin $(0,0)$. The output of the saturation block is the signal u , which enters a linear system block. The linear system is represented by the equation $\dot{x} = Ax + Bu$. The output of this block is the signal x_1 , which is fed back to the input of the saturation block.

$$\begin{cases} \dot{x}_1(t) = f_1(x_1, x_2, u, t) = x_2(t) \\ \dot{x}_2(t) = f_2(x_1, x_2, u, t) = u(t) \end{cases}$$
$$u(t) = (1 - e^{-k|x_1(t)|}).\text{sgn}[x_1(t)]$$
$$sgn[x_1(t)] = \begin{cases} +1 & \text{para } x_1(t) > 0 \\ -1 & \text{para } x_1(t) < 0 \end{cases}$$
$$\begin{cases} \dot{x}_1(t) = f_1(t) = x_2(t) \\ \dot{x}_2(t) = f_2(t) = (1 - e^{-k|x_1(t)|}) \cdot \text{sgn}[x_1(t)] \end{cases}$$

As equações de estado linearizadas serão:

$$\begin{cases} \dot{\bar{x}}_1 \cong \overbrace{f_1(x_{10}, x_{20}, u_0)}^{(\dot{x}_1=0)} + \overbrace{\left. \frac{\partial f_1}{\partial x_1} \right|_{x_{10}, x_{20}}}^{a_{11}} (\bar{x}_1 - x_{10}) + \overbrace{\left. \frac{\partial f_1}{\partial x_2} \right|_{x_{10}, x_{20}}}^{a_{12}} (\bar{x}_2 - x_{20}) + \overbrace{\left. \frac{\partial f_1}{\partial u} \right|_{u_0}}^{b_{11}} (\bar{u} - u_0) \\ \dot{\bar{x}}_2 \cong \overbrace{f_2(x_{10}, x_{20}, u_0)}^{(\dot{x}_2=0)} + \overbrace{\left. \frac{\partial f_2}{\partial x_1} \right|_{x_{10}, x_{20}}}^{a_{21}} (\bar{x}_1 - x_{10}) + \overbrace{\left. \frac{\partial f_2}{\partial x_2} \right|_{x_{10}, x_{20}}}^{a_{22}} (\bar{x}_2 - x_{20}) + \overbrace{\left. \frac{\partial f_2}{\partial u} \right|_{u_0}}^{b_{21}} (\bar{u} - u_0) \end{cases}$$

Calculando:

$$\begin{cases} \overbrace{f_1(x_{10}, x_{20}, u_0)}^{(\dot{x}_1=0)} = 0 ; \quad \overbrace{\left. \frac{\partial f_1}{\partial x_1} \right|_{x_{10}, x_{20}}}^{a_{11}} = 0 ; \quad (x_1 - x_{10}) = \bar{x}_1 ; \quad \overbrace{\left. \frac{\partial f_1}{\partial x_2} \right|_{x_{10}, x_{20}}}^{a_{12}} = 1 ; \quad (x_2 - x_{20}) = \bar{x}_2 ; \quad \overbrace{\left. \frac{\partial f_1}{\partial u} \right|_{u_0}}^{b_{11}} = 0 \\ \overbrace{f_2(x_{10}, x_{20}, u_0)}^{(\dot{x}_2=0)} = 0 ; \quad \overbrace{\left. \frac{\partial f_2}{\partial x_1} \right|_{x_{10}, x_{20}}}^{a_{21}} = ke^{-k|x_{10}|} ; \quad \overbrace{\left. \frac{\partial f_2}{\partial x_2} \right|_{x_{10}, x_{20}}}^{a_{22}} = 0 ; \quad \overbrace{\left. \frac{\partial f_2}{\partial u} \right|_{u_0}}^{b_{21}} = 1 ; \quad (u - u_0) = \bar{u} \end{cases}$$

Substituindo:

$$\begin{cases} \dot{\bar{x}}_1 \cong 0 \cdot \bar{x}_1 + 1 \cdot \bar{x}_2 + 0 \cdot \bar{u} \\ \dot{\bar{x}}_2 \cong (ke^{-k|x_{10}|}) \cdot \bar{x}_1 + 0 \cdot \bar{x}_2 + 1 \cdot \bar{u} \end{cases}$$

Em notação matricial:

$$\begin{bmatrix} \dot{\bar{x}}_1 \\ \dot{\bar{x}}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ ke^{-k|x_{10}|} & 0 \end{bmatrix} \cdot \begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \cdot \bar{u}$$

Exemplo) Linearizar em um Ponto de Operação o sistema não linear dado por:

$$\begin{cases} \frac{dx_1}{dt} = f_1(x_1, x_2, u, t) = x_1(t) + x_2^2(t) \\ \frac{dx_2}{dt} = f_2(x_1, x_2, u, t) = x_1(t) + u(t) \end{cases}$$

Linearizando as equações de estado:

$$\begin{cases} \dot{\bar{x}}_1 \cong \overbrace{f_1(x_{10}, x_{20}, u_0)}^{(\dot{x}_1=0)} + \overbrace{\left. \frac{\partial f_1}{\partial x_1} \right|_{x_{10}, x_{20}}}^{a_{11}} (\bar{x}_1 - x_{10}) + \overbrace{\left. \frac{\partial f_1}{\partial x_2} \right|_{x_{10}, x_{20}}}^{a_{12}} (\bar{x}_2 - x_{20}) + \overbrace{\left. \frac{\partial f_1}{\partial u} \right|_{u_0}}^{b_{11}} (\bar{u} - u_0) \\ \dot{\bar{x}}_2 \cong \overbrace{f_2(x_{10}, x_{20}, u_0)}^{(\dot{x}_2=0)} + \overbrace{\left. \frac{\partial f_2}{\partial x_1} \right|_{x_{10}, x_{20}}}^{a_{21}} (\bar{x}_1 - x_{10}) + \overbrace{\left. \frac{\partial f_2}{\partial x_2} \right|_{x_{10}, x_{20}}}^{a_{22}} (\bar{x}_2 - x_{20}) + \overbrace{\left. \frac{\partial f_2}{\partial u} \right|_{u_0}}^{b_{21}} (\bar{u} - u_0) \end{cases}$$

Calculando os coeficientes:

$$\begin{cases} \overbrace{f_1(x_{10}, x_{20}, u_0)}^{(\dot{x}_1=0)} = 0 ; \quad \overbrace{\left. \frac{\partial f_1}{\partial x_1} \right|_{x_{10}, x_{20}}}^{a_{11}} = 1 ; \quad (\bar{x}_1 - x_{10}) = \bar{x}_1 ; \quad \overbrace{\left. \frac{\partial f_1}{\partial x_2} \right|_{x_{10}, x_{20}}}^{a_{12}} = 2x_2(t)|_{x_{10}, x_{20}} ; \quad \overbrace{\left. \frac{\partial f_1}{\partial u} \right|_{u_0}}^{b_{11}} = 0 \\ \overbrace{f_2(x_{10}, x_{20}, u_0)}^{(\dot{x}_2=0)} = 0 ; \quad \overbrace{\left. \frac{\partial f_2}{\partial x_1} \right|_{x_{10}, x_{20}}}^{a_{21}} = 1 ; \quad \overbrace{\left. \frac{\partial f_2}{\partial x_2} \right|_{x_{10}, x_{20}}}^{a_{22}} = 0 ; \quad \overbrace{\left. \frac{\partial f_2}{\partial u} \right|_{u_0}}^{b_{21}} = 1 ; \quad (\bar{x}_2 - x_{20}) = \bar{x}_2 ; \quad (\bar{u} - u_0) = \bar{u} \end{cases}$$

Substituindo:

$$\begin{cases} \dot{\bar{x}}_1 \cong 1 \cdot \bar{x}_1 + 2x_2(t)|_{x_{10}, x_{20}} \cdot \bar{x}_2 + 0 \cdot \bar{u} \\ \dot{\bar{x}}_2 \cong 1 \cdot \bar{x}_1 + 0 \cdot \bar{x}_2 + 1 \cdot \bar{u} \end{cases}$$

Em notação matricial:

$$\begin{bmatrix} \dot{\bar{x}}_1 \\ \dot{\bar{x}}_2 \end{bmatrix} = \begin{bmatrix} 1 & 2x_2(t)|_{x_{10}, x_{20}} \\ 1 & 0 \end{bmatrix} \cdot \begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \cdot \bar{u}$$

Exemplo) Linearizar em um Ponto de Operação o sistema não linear seguinte.

$$\begin{cases} \dot{x}_1(t) = f_1(x_1, x_2, u, t) = \frac{-1}{x_2^2(t)} \\ \dot{x}_2(t) = f_2(x_1, x_2, u, t) = x_1(t) \cdot u(t) \end{cases}$$

Linearizando as equações de estado:

$$\begin{cases} \dot{\bar{x}}_1 \cong \overbrace{f_1(x_{10}, x_{20}, u_0)}^{(\dot{x}_1=0)} + \overbrace{\left. \frac{\partial f_1}{\partial x_1} \right|_{x_{10} \atop x_{20}}}^{a_{11}} (\bar{x}_1 - x_{10}) + \overbrace{\left. \frac{\partial f_1}{\partial x_2} \right|_{x_{10} \atop x_{20}}}^{a_{12}} (\bar{x}_2 - x_{20}) + \overbrace{\left. \frac{\partial f_1}{\partial u} \right|_{u_0}}^{b_{11}} (\bar{u} - u_0) \\ \dot{\bar{x}}_2 \cong \overbrace{f_2(x_{10}, x_{20}, u_0)}^{(\dot{x}_2=0)} + \overbrace{\left. \frac{\partial f_2}{\partial x_1} \right|_{x_{10} \atop x_{20}}}^{a_{21}} (\bar{x}_1 - x_{10}) + \overbrace{\left. \frac{\partial f_2}{\partial x_2} \right|_{x_{10} \atop x_{20}}}^{a_{22}} (\bar{x}_2 - x_{20}) + \overbrace{\left. \frac{\partial f_2}{\partial u} \right|_{u_0}}^{b_{21}} (\bar{u} - u_0) \end{cases}$$

Calculando:

$$\begin{cases} \overbrace{f_1(x_{10}, x_{20}, u_0)}^{(\dot{x}_1=0)} = 0; \quad \overbrace{\left. \frac{\partial f_1}{\partial x_1} \right|_{x_{10} \atop x_{20}}}^{a_{11}} = 0; \quad (\bar{x}_1 - x_{10}) = \bar{x}_1; \quad \overbrace{\left. \frac{\partial f_1}{\partial x_2} \right|_{x_{10} \atop x_{20}}}^{a_{12}} = \frac{2}{x_2^3(t)} \bigg|_{x_{10} \atop x_{20}}; \quad \overbrace{\left. \frac{\partial f_1}{\partial u} \right|_{u_0}}^{b_{11}} = 0; \quad (\bar{x}_2 - x_{20}) = \bar{x}_2 \\ \overbrace{f_2(x_{10}, x_{20}, u_0)}^{(\dot{x}_2=0)} = 0; \quad \overbrace{\left. \frac{\partial f_2}{\partial x_1} \right|_{x_{10} \atop x_{20}}}^{a_{21}} = u(t); \quad \overbrace{\left. \frac{\partial f_2}{\partial x_2} \right|_{x_{10} \atop x_{20}}}^{a_{22}} = 0; \quad \overbrace{\left. \frac{\partial f_2}{\partial u} \right|_{u_0}}^{b_{21}} = x_1(t); \quad (\bar{u} - u_0) = \bar{u} \end{cases}$$

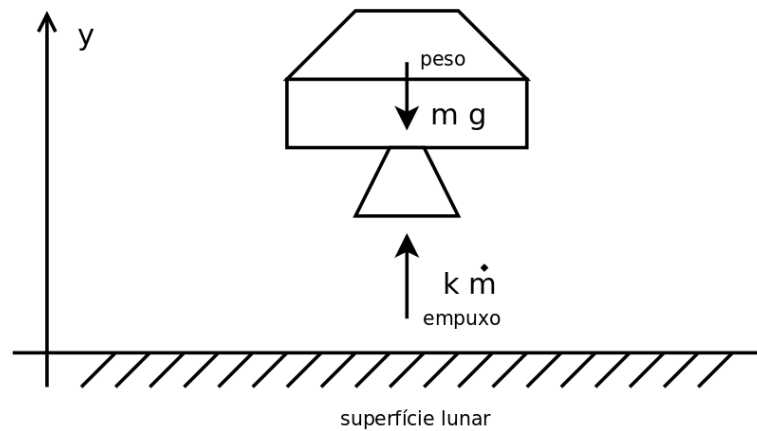
Substituindo:

$$\begin{cases} \dot{\bar{x}}_1 \cong 0 \cdot \bar{x}_1 + \frac{2}{x_2^3(t)} \bigg|_{x_{10} \atop x_{20}} \cdot \bar{x}_2 + 0 \cdot \bar{u} \\ \dot{\bar{x}}_2 \cong u(t) \big|_{u_0} \cdot \bar{x}_1 + 0 \cdot \bar{x}_2 + x_1(t) \big|_{x_{10} \atop x_{20}} \cdot \bar{u} \end{cases}$$

Em notação matricial:

$$\begin{bmatrix} \dot{\bar{x}}_1 \\ \dot{\bar{x}}_2 \end{bmatrix} = \begin{bmatrix} 0 & \frac{2}{x_2^3(t)} \big|_{x_{10} \atop x_{20}} \\ u(t) \big|_{u_0} & 0 \end{bmatrix} \cdot \begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \end{bmatrix} + \begin{bmatrix} 0 \\ x_1(t) \big|_{x_{10} \atop x_{20}} \end{bmatrix} \cdot \begin{bmatrix} \bar{u} \end{bmatrix}$$

Exemplo) O pouso suave de uma nave na lua pode ser modelado como mostra o esquema a seguir.



O empuxo gerado pelo propulsor é proporcional a \dot{m} , onde m é a massa do módulo lunar. A dinâmica do sistema pode ser representada por $m\ddot{y} = -k\dot{m} - mg$, onde g é a constante gravitacional da superfície lunar. Definindo os estados $x_1 = y$, $x_2 = \dot{y}$, $x_3 = m$ e a entrada $u = \dot{m}$, linearize a **equação no espaço de estados** em um **Ponto de Operação** para o sistema. As equações de espaço de estados serão dadas por:

$$\begin{cases} \dot{x}_1(t) = f_1(x_1, x_2, x_3, u, t) \\ \dot{x}_2(t) = f_2(x_1, x_2, x_3, u, t) \\ \dot{x}_3(t) = f_3(x_1, x_2, x_3, u, t) \end{cases}$$

Fazendo;

$$x_1 = y \Rightarrow \dot{x}_1 = \dot{y}; \quad \text{como } x_2 = \dot{y} \Rightarrow \dot{x}_1 = x_2;$$

Sabe-se que:

$$x_2 = \dot{y} \Rightarrow \dot{x}_2 = \ddot{y} \Rightarrow \dot{x}_2 = -\frac{k}{m} \dot{m} - \frac{m}{m} g \Rightarrow \dot{x}_2 = -\frac{k}{m} \dot{m} - g$$

Substituindo:

$$u = \dot{m} \Rightarrow \dot{x}_2 = -\frac{k}{m} u - g$$

Como $x_3 = m$:

$$\dot{x}_3 = \dot{m} \Rightarrow \dot{x}_3 = u$$

As equações no espaço de estados serão:

$$\begin{cases} \dot{x}_1 = f_1(x_1, x_2, x_3, u, t) = 0x_1 + x_2 + 0x_3 + 0u \\ \dot{x}_2 = f_2(x_1, x_2, x_3, u, t) = 0x_1 + 0x_2 + 0x_3 - \frac{k}{m} \cdot u - g \Rightarrow \text{Não Linear!} \\ \dot{x}_3 = f_3(x_1, x_2, x_3, u, t) = 0x_1 + 0x_2 + 0x_3 + u \end{cases}$$

Matricialmente:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ \text{Como???} \\ -\frac{k}{m} - g \end{bmatrix} \cdot [u]$$

Linearizando:

$$\begin{cases} \dot{\bar{x}}_1 = \overbrace{f_1(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_1=0)} + \overbrace{\frac{\partial f_1}{\partial x_1}}^{a_{11}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_1 - x_{10}) + \overbrace{\frac{\partial f_1}{\partial x_2}}^{a_{12}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_2 - x_{20}) + \overbrace{\frac{\partial f_1}{\partial x_3}}^{a_{13}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_3 - x_{30}) + \overbrace{\frac{\partial f_1}{\partial u}}^{b_{11}} \bigg|_{u_0} (\bar{u} - u_0) \\ \dot{\bar{x}}_2 \cong \overbrace{f_2(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_2=0)} + \overbrace{\frac{\partial f_2}{\partial x_1}}^{a_{21}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_1 - x_{10}) + \overbrace{\frac{\partial f_2}{\partial x_2}}^{a_{22}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_2 - x_{20}) + \overbrace{\frac{\partial f_2}{\partial x_3}}^{a_{23}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_3 - x_{30}) + \overbrace{\frac{\partial f_2}{\partial u}}^{b_{21}} \bigg|_{u_0} (\bar{u} - u_0) \\ \dot{\bar{x}}_3 \cong \overbrace{f_3(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_3=0)} + \overbrace{\frac{\partial f_3}{\partial x_1}}^{a_{31}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_1 - x_{10}) + \overbrace{\frac{\partial f_3}{\partial x_2}}^{a_{32}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_2 - x_{20}) + \overbrace{\frac{\partial f_3}{\partial x_3}}^{a_{33}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_3 - x_{30}) + \overbrace{\frac{\partial f_3}{\partial u}}^{b_{31}} \bigg|_{u_0} (\bar{u} - u_0) \end{cases}$$

Calculando:

$$\begin{cases} \overbrace{f_1(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_1=0)} = 0; \overbrace{\frac{\partial f_1}{\partial x_1}}^{a_{11}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 0; \overbrace{\frac{\partial f_1}{\partial x_2}}^{a_{12}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 1; \overbrace{\frac{\partial f_1}{\partial x_3}}^{a_{13}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 0; \overbrace{\frac{\partial f_1}{\partial u}}^{b_{11}} \bigg|_{u_0} = 0 \\ \overbrace{f_2(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_2=0)} = 0; \overbrace{\frac{\partial f_2}{\partial x_1}}^{a_{21}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 0; \overbrace{\frac{\partial f_2}{\partial x_2}}^{a_{22}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 0; \overbrace{\frac{\partial f_2}{\partial x_3}}^{a_{23}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 0; \overbrace{\frac{\partial f_2}{\partial u}}^{b_{21}} \bigg|_{u_0} = -\frac{k}{x_3} \bigg|_{x_{30}} \\ \overbrace{f_3(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_3=0)} = 0; \overbrace{\frac{\partial f_3}{\partial x_1}}^{a_{31}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 0; \overbrace{\frac{\partial f_3}{\partial x_2}}^{a_{32}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 0; \overbrace{\frac{\partial f_3}{\partial x_3}}^{a_{33}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} = 0; \overbrace{\frac{\partial f_3}{\partial u}}^{b_{31}} \bigg|_{u_0} = 1 \end{cases}$$

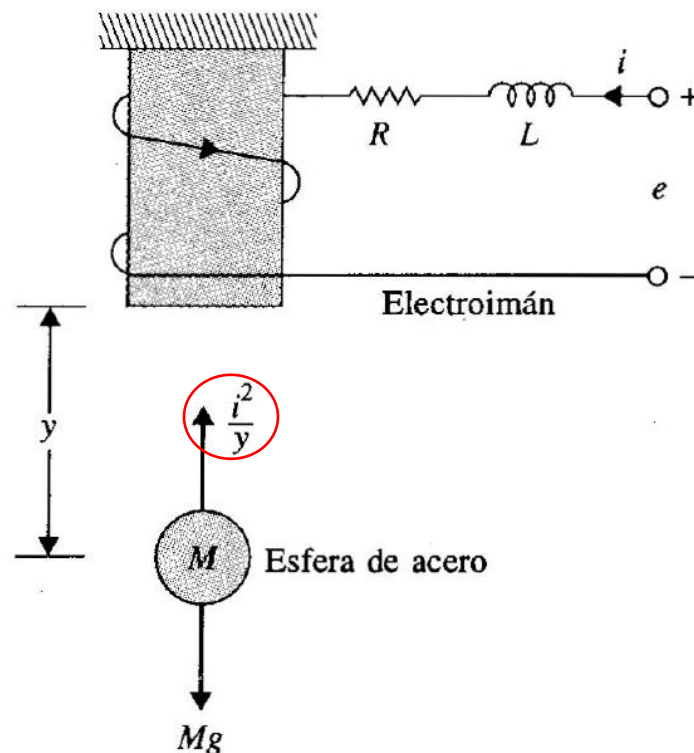
Substituindo:

$$\begin{cases} \dot{\bar{x}}_1 = 0 + 0 \cdot \bar{x}_1 + 1 \cdot \bar{x}_2 + 0 \cdot \bar{x}_3 + 0 \cdot \bar{u} \\ \dot{\bar{x}}_2 = 0 + 0 \cdot \bar{x}_1 + 0 \cdot \bar{x}_2 + 0 \cdot \bar{x}_3 - \frac{k}{m} \cdot \bar{u} \\ \dot{\bar{x}}_3 = 0 + 0 \cdot \bar{x}_1 + 0 \cdot \bar{x}_2 + 0 \cdot \bar{x}_3 + 1 \cdot \bar{u} \end{cases}$$

Em notação matricial:

$$\begin{bmatrix} \dot{\bar{x}}_1 \\ \dot{\bar{x}}_2 \\ \dot{\bar{x}}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \\ \bar{x}_3 \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{k}{m} \\ 1 \end{bmatrix} \cdot \begin{bmatrix} \bar{u} \end{bmatrix}$$

Exemplo) Considere um sistema de suspensão magnética aplicado a uma esfera de aço. O objetivo deste sistema é controlar a corrente do eletroímã para que a esfera de aço fique suspensa a uma distância fixa y do eletroímã. A figura a seguir ilustra este sistema.



Determinar as equações de espaço de estados para este sistema.

As equações dinâmicas do sistema são dadas por:

$$\begin{cases} M \frac{d^2 y(t)}{dt^2} = Mg - \frac{i(t)^2}{y(t)} \\ e = L \frac{di(t)}{dt} + Ri(t) \end{cases}$$

Variáveis de estado: $x_1 = y(t)$; $x_2 = \dot{y}(t) \Rightarrow \dot{x}_1 = x_2$; $x_3 = i(t)$ e $u = e(t)$

Daí:

$$\dot{x}_2 = \ddot{y}(t) = \frac{1}{M} \left(Mg - \frac{i(t)^2}{y(t)} \right) \Rightarrow \dot{x}_2 = g - \frac{x_3^2}{Mx_1} \quad e \quad \dot{x}_3 = \frac{di(t)}{dt} = \frac{1}{L} (e - Ri(t)) \Rightarrow \dot{x}_3 = -\frac{Rx_3}{L} + \frac{1}{L} u$$

As equações de estado serão:

$$\begin{cases} \dot{x}_1 = f_1(x_1, x_2, x_3, u, t) = x_2 \\ \dot{x}_2 = f_2(x_1, x_2, x_3, u, t) = g - \frac{x_3^2}{Mx_1} \quad (\text{Não linear !!!}) \\ \dot{x}_3 = f_3(x_1, x_2, x_3, u, t) = -\frac{R}{L} x_3 + \frac{1}{L} u \end{cases}$$

A equação $\dot{x}_2 = g - \frac{x_3^2}{Mx_1}$ não é linear!

Linearizando:

$$\begin{cases} \dot{\bar{x}}_1 = \overbrace{f_1(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_1=0)} + \overbrace{\frac{\partial f_1}{\partial x_1}}^{a_{11}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_1 - x_{10}) + \overbrace{\frac{\partial f_1}{\partial x_2}}^{a_{12}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_2 - x_{20}) + \overbrace{\frac{\partial f_1}{\partial x_3}}^{a_{13}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_3 - x_{30}) + \overbrace{\frac{\partial f_1}{\partial u}}^{b_{11}} \bigg|_{u_0} (\bar{u} - u_0) \\ \dot{\bar{x}}_2 \cong \overbrace{f_2(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_2=0)} + \overbrace{\frac{\partial f_2}{\partial x_1}}^{a_{21}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_1 - x_{10}) + \overbrace{\frac{\partial f_2}{\partial x_2}}^{a_{22}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_2 - x_{20}) + \overbrace{\frac{\partial f_2}{\partial x_3}}^{a_{23}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_3 - x_{30}) + \overbrace{\frac{\partial f_2}{\partial u}}^{b_{21}} \bigg|_{u_0} (\bar{u} - u_0) \\ \dot{\bar{x}}_3 \cong \overbrace{f_3(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_3=0)} + \overbrace{\frac{\partial f_3}{\partial x_1}}^{a_{31}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_1 - x_{10}) + \overbrace{\frac{\partial f_3}{\partial x_2}}^{a_{32}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_2 - x_{20}) + \overbrace{\frac{\partial f_3}{\partial x_3}}^{a_{33}} \bigg|_{\substack{x_{10} \\ x_{20} \\ x_{30}}} (\bar{x}_3 - x_{30}) + \overbrace{\frac{\partial f_3}{\partial u}}^{b_{31}} \bigg|_{u_0} (\bar{u} - u_0) \end{cases}$$

Calculando:

$$\left\{ \begin{array}{l} \overbrace{f_1(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_1=0)} = 0; \overbrace{\left. \frac{\partial f_1}{\partial x_1} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{11}} = 0; \overbrace{\left. \frac{\partial f_1}{\partial x_2} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{12}} = 1; \overbrace{\left. \frac{\partial f_1}{\partial x_3} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{13}} = 0; \overbrace{\left. \frac{\partial f_1}{\partial u} \right|_{u_0}}^{b_{11}} = 0 \\ \\ \overbrace{f_2(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_2=0)} = 0; \overbrace{\left. \frac{\partial f_2}{\partial x_1} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{21}} = \frac{x_{30}^2}{Mx_{10}^2}; \overbrace{\left. \frac{\partial f_2}{\partial x_2} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{22}} = 0; \overbrace{\left. \frac{\partial f_2}{\partial x_3} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{23}} = -\frac{2x_{30}}{Mx_{10}}; \overbrace{\left. \frac{\partial f_2}{\partial u} \right|_{u_0}}^{b_{21}} = 0 \\ \\ \overbrace{f_3(x_{10}, x_{20}, x_{30}, u_0)}^{(\dot{x}_3=0)} = 0; \overbrace{\left. \frac{\partial f_3}{\partial x_1} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{31}} = 0; \overbrace{\left. \frac{\partial f_3}{\partial x_2} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{32}} = 0; \overbrace{\left. \frac{\partial f_3}{\partial x_3} \right|_{\substack{x_{10} \\ x_{20} \\ x_{30}}}}^{a_{33}} = -\frac{R}{L}; \overbrace{\left. \frac{\partial f_3}{\partial u} \right|_{u_0}}^{b_{31}} = \frac{1}{L} \end{array} \right.$$

Substituindo:

$$\left\{ \begin{array}{l} \overline{\dot{x}_1} = 0 + 0 \cdot \overline{x_1} + 1 \cdot \overline{x_2} + 0 \cdot \overline{x_3} + 0 \cdot \overline{u} \\ \\ \overline{\dot{x}_2} = 0 + \frac{x_{30}^2}{Mx_{10}^2} \cdot \overline{x_1} + 0 \cdot \overline{x_2} - \frac{2x_{30}}{Mx_{10}} \cdot \overline{x_3} - 0 \cdot \overline{u} \\ \\ \overline{\dot{x}_3} = 0 + 0 \cdot \overline{x_1} + 0 \cdot \overline{x_2} - \frac{R}{L} \cdot \overline{x_3} + \frac{1}{L} \cdot \overline{u} \end{array} \right.$$

Em notação matricial:

$$\begin{bmatrix} \overline{\dot{x}_1} \\ \overline{\dot{x}_2} \\ \overline{\dot{x}_3} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ \left(\frac{x_{30}^2}{Mx_{10}^2} \right) & 0 & \left(-\frac{2x_{30}}{Mx_{10}} \right) \\ 0 & 0 & \left(-\frac{R}{L} \right) \end{bmatrix} \cdot \begin{bmatrix} \overline{x_1} \\ \overline{x_2} \\ \overline{x_3} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \left(\frac{1}{L} \right) \end{bmatrix} \cdot \begin{bmatrix} \overline{u} \end{bmatrix}$$

Precisamos dos valores de x_{10} e de x_{30} para a linearização.

Este sistema tem o ponto de equilíbrio (P.E.) quando:

$$x_{10} = y_0(t) = \text{constante}$$

Então:

$$\frac{dy_0(t)}{dt} = 0 \quad \text{e} \quad \frac{d^2y_0(t)}{dt^2} = 0$$

O valor de $x_{30} = i_0(t)$ é calculado pela equação a seguir:

$$M \frac{d^2y(t)}{dt^2} = Mg - \frac{i(t)^2}{y(t)} \Rightarrow M \frac{d^2y_0(t)}{dt^2} = Mg - \frac{i_0(t)^2}{y_0} \Rightarrow M \cdot (0) = Mg - \frac{x_{30}^2}{x_{10}} \Rightarrow$$

$$\Rightarrow x_{30} = \sqrt{Mgx_{10}}$$

Substituindo na equação matricial:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ \frac{x_{30}^2}{Mx_{10}^2} & 0 & -\frac{2x_{30}}{Mx_{10}} \\ 0 & 0 & -\frac{R}{L} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \\ \frac{1}{L} \end{bmatrix} \cdot [u] \Rightarrow$$

$$\Rightarrow \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ \frac{g}{x_{10}} & 0 & -2\sqrt{\frac{g}{Mx_{10}}} \\ 0 & 0 & -\frac{R}{L} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \\ \frac{1}{L} \end{bmatrix} \cdot [u]$$

Considerando os valores a seguir:

$g = 9,8 \text{ m/s}^2$ (aceleração da gravidade)

$M = 1 \text{ Kg}$ (massa da esfera)

$R = 1 \Omega$ (resistência)

$L = 0,01 \text{ H}$ (auto-indutância)

E para um **Ponto de Operação** $x_{10} = y_0 = 0,5 \text{ m}$, tem-se:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ \frac{9,81}{0,5} & 0 & -2\sqrt{\frac{9,81}{1 \cdot (0,5)}} \\ 0 & 0 & -\frac{1}{0,01} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0,01 \end{bmatrix} \cdot [u] \Rightarrow$$

$$\Rightarrow \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 19,62 & 0 & -8,86 \\ 0 & 0 & -100 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \\ 100 \end{bmatrix} \cdot [u]$$